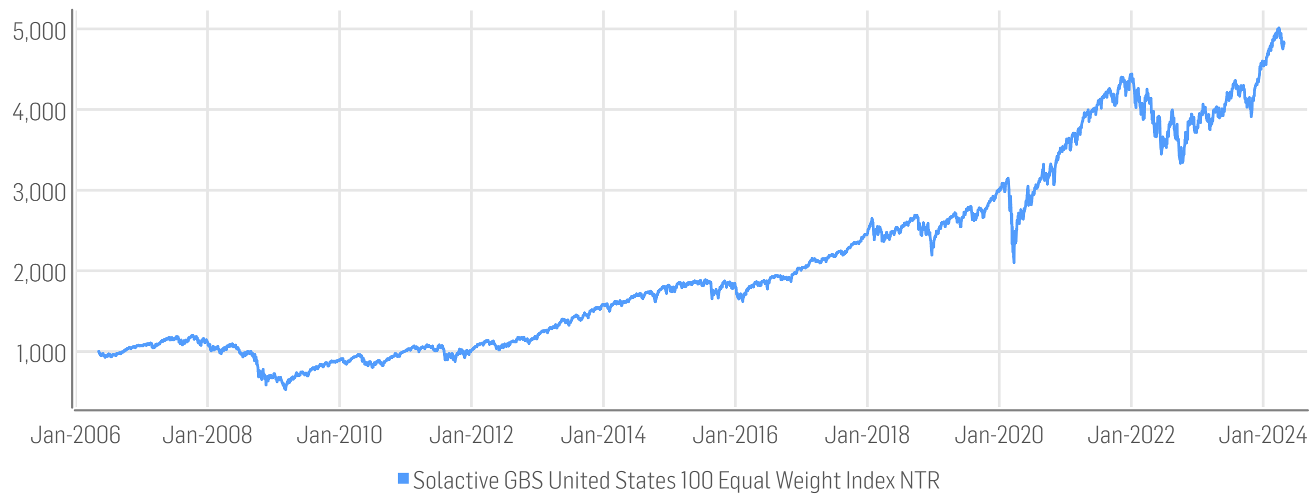
FACTSHEET - AS OF 26-Apr-2024
Solactive GBS United States 100 Equal Weight Index NTR

DESCRIPTION

The Solactive GBS United States 100 Equal Weight Index intends to track the performance of the largest 100 companies from the US stock market and is based on the Solactive Global Benchmark Series. Constituents are selected based on company market capitalization and are equally weighted. The index is calculated as a net total return index in USD and reconstituted quarterly.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	SL0JPV	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	US100EWN Index/ .US100EWN	Last Price	4829.06
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	9:30am to 4:50pm (EST), every 15 seconds
Index Currency	USD	History	Available daily back to 08.05.2006
Index Members	102		

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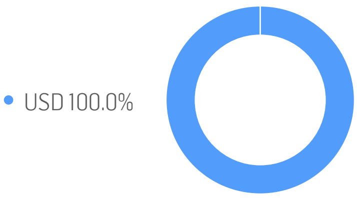
STATISTICS

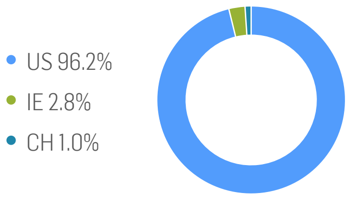
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-3.51%	2.95%	23.46%	21.59%	5.21%	382.91%
Performance (p.a.)						9.16%
Volatility (p.a.)	11.41%	10.14%	10.23%	10.89%	9.66%	19.64%
High	5012.36	5012.36	5012.36	5012.36	5012.36	5012.36
Low	4751.47	4682.08	3963.58	3895.95	4540.67	527.71
Sharpe Ratio*	-3.56	0.71	4.70	1.53	1.20	0.20
Max. Drawdown	-5.20%	-5.20%	-5.20%	-10.30%	-5.20%	-56.08%
VaR 95 \ 99				-18.9% \ -23.2%		-29.6% \ -59.6%
CVaR 95 \ 99				-21.7% \ -25.6%		-49.0% \ -87.0%

* Up to 31 December 2021, ex-post Sharpe ratios use as input for the risk free rate term the London Inter-Bank Offered rates in the respective currencies of the index and at a term equal to the observation period. From 3 January 2022 onwards, Sharpe ratios will be / are calculated using as reference risk free rate input the overnight replacement rate for these currencies, namely SONIA (for GBP), SOFR (for USD) and EURIBOR Overnight (for EUR).

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
NVIDIA CORP	NVDA UW Equity	US	USD	1.55%
APPLIED MATERIALS INC	AMAT UW Equity	US	USD	1.30%
AMERICAN EXPRESS CO	AXP UN Equity	US	USD	1.22%
WALT DISNEY CO/THE	DIS UN Equity	US	USD	1.21%
PROGRESSIVE CORP	PGR UN Equity	US	USD	1.20%
GENERAL ELECTRIC CO	GE UN Equity	US	USD	1.20%
BROADCOM INC	AVGO UW Equity	US	USD	1.19%
LAM RESEARCH CORP	LRCX UW Equity	US	USD	1.18%
WELLS FARGO & CO	WFC UN Equity	US	USD	1.17%
META PLATFORMS INC	META UW Equity	US	USD	1.15%

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