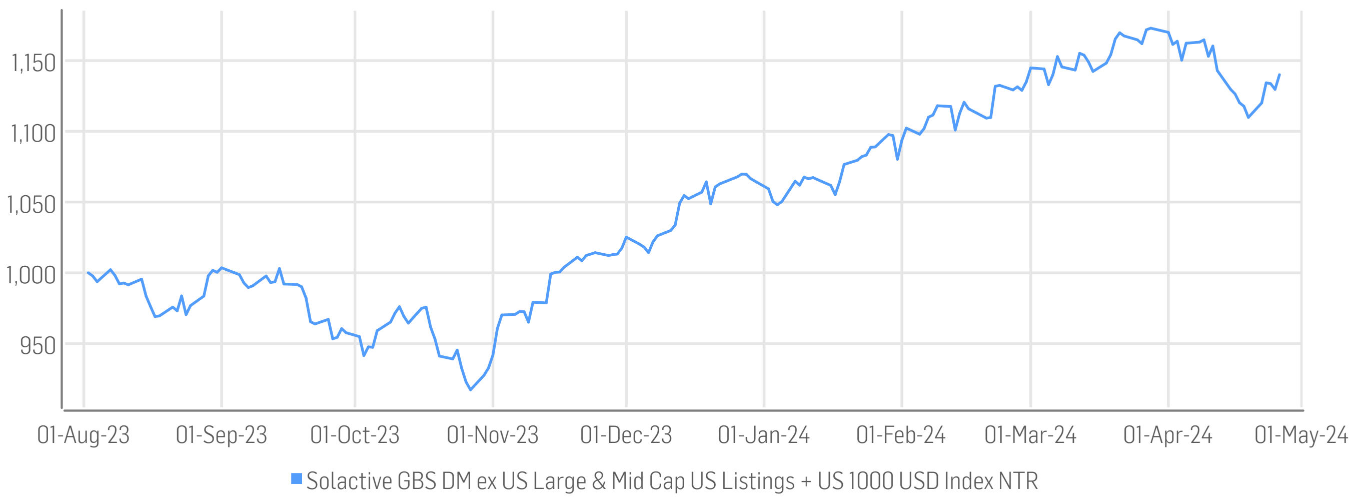
FACTSHEET - AS OF 26-Apr-2024
Solactive GBS DM ex US Large & Mid Cap US Listings + US 1000 USD Index NTR

DESCRIPTION

The Solactive GBS DM ex US Large & Mid Cap US Listings + US 1000 USD Index NTR intends to track the performance of the large and mid cap companies in the Solactive GBS Developed Markets ex United States Large & Mid Cap Index represented by their corresponding US listing and the largest 1000 companies from the United States stock market. The eligible universe comprises ordinary listings and Level II & III ADRs traded on regulated United States stock exchanges. It is calculated as a net total return index in USD and weighted by free-float market capitalization.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	SL0K2E	Base Value / Base Date	1000 Points / 02.08.2023
Bloomberg / Reuters	/ .SXU1RUN	Last Price	1140.05
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 02.08.2023
Index Members	1144		

SOLACTIVE
German Index Engineering

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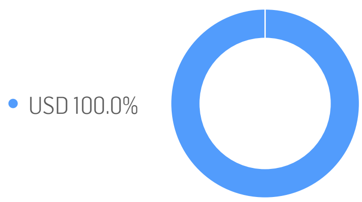
STATISTICS

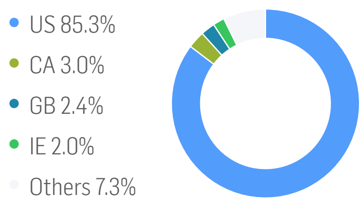
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.70%	4.69%	24.29%		6.90%	14.01%
Performance (p.a.)						19.56%
Volatility (p.a.)	12.50%	11.93%	11.32%		11.36%	11.79%
High	1172.91	1172.91	1172.91		1172.91	1172.91
Low	1109.80	1080.25	927.59		1048.06	917.27
Sharpe Ratio*	-2.70	1.27	4.43		1.53	1.21
Max. Drawdown	-5.38%	-5.38%	-5.38%		-5.38%	-8.59%
VaR 95 \ 99						-21.5% \ -24.3%
CVaR 95 \ 99						-23.6% \ -27.1%

* 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 (%)
MICROSOFT CORP	MSFT UW Equity	US	USD	5.59%
APPLE INC	AAPL UW Equity	US	USD	4.71%
NVIDIA CORP	NVDA UW Equity	US	USD	3.91%
AMAZON.COM INC	AMZN UW Equity	US	USD	3.03%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	1.92%
META PLATFORMS INC	META UW Equity	US	USD	1.83%
ALPHABET INC C-SHARES	GOOG UW Equity	US	USD	1.61%
ELI LILLY & CO	LLY UN Equity	US	USD	1.16%
BROADCOM INC	AVGO UW Equity	US	USD	1.16%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	1.05%

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