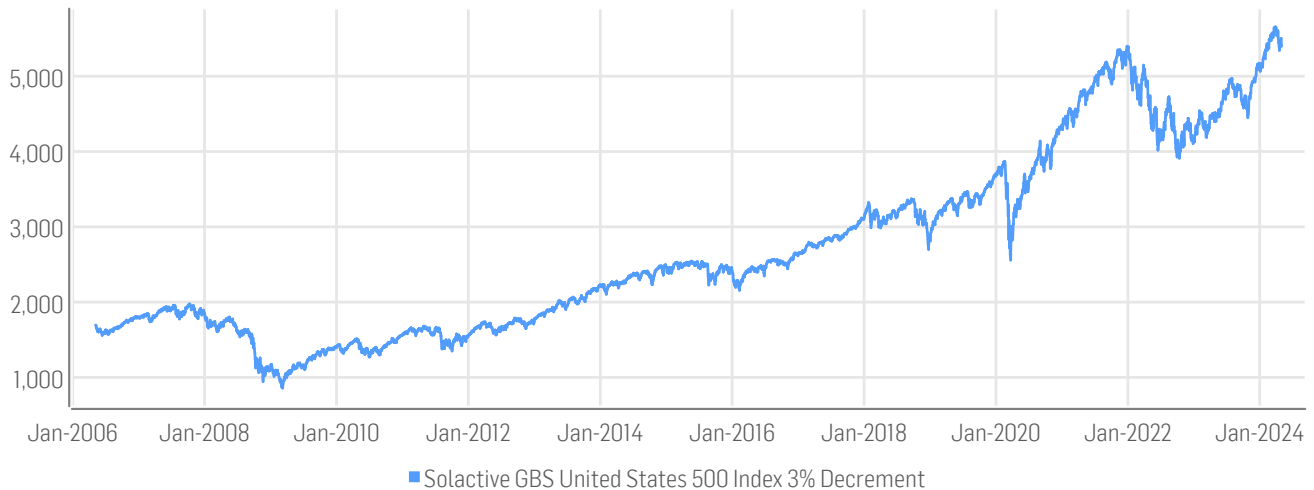


FACTSHEET - AS OF 01-May-2024

Solactive GBS United States 500 Index 3% Decrement

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SL0L565 / SL0L56	Base Value / Base Date	1693.41 Points / 2006.05.08
Bloomberg / Reuters	US500T3 Index / .US500T3	Last Price	5395.98
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Adjusted Return	Calculation	09:30am to 4:55 pm (EST), every 15 seconds
Index Currency	USD	History	Available daily back to 2006.05.08
Index Members	2		

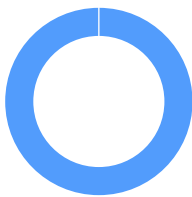
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-4.39%	1.92%	14.54%	20.38%	4.62%	218.65%
Performance (p.a.)						6.66%
Volatility (p.a.)	13.24%	12.29%	11.36%	11.72%	11.91%	19.93%
High	5643.52	5656.68	5656.68	5656.68	5656.68	5656.68
Low	5342.26	5294.13	4701.15	4449.66	5065.22	857.72
Sharpe Ratio*	-3.58	0.22	2.32	1.31	0.75	0.07
Max. Drawdown	-5.34%	-5.56%	-5.56%	-10.54%	-5.56%	-56.60%
VaR 95 \ 99				-20.4% \ -25.6%		-30.4% \ -59.8%
CVaR 95 \ 99				-23.7% \ -26.6%		-50.2% \ -87.8%

* 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).

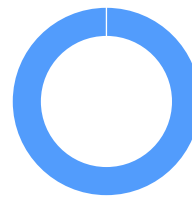
COMPOSITION BY CURRENCIES

• USD 100.0%



COMPOSITION BY COUNTRIES

• DE 100.0%



TOP COMPONENTS AS OF 01-May-2024

Company	Ticker	Country	Currency	Index Weight (%)
SOLACTIVE GBS UNITED STATES 500 INDEX TR		DE	USD	100.01%

DISCLAIMER

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