

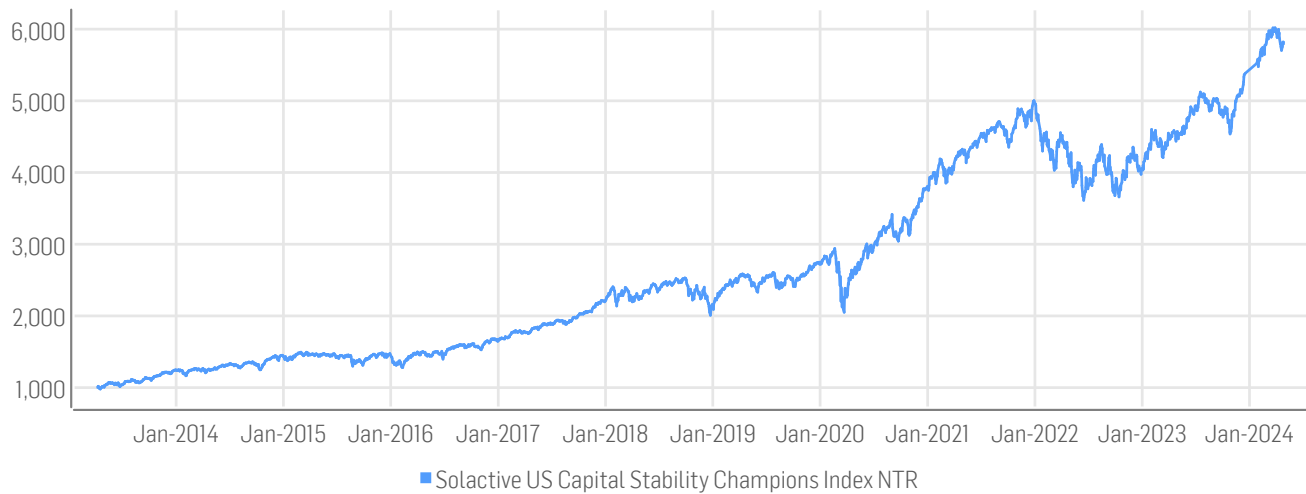
FACTSHEET - AS OF 26-Apr-2024

Solactive US Capital Stability Champions Index NTR

DESCRIPTION

Representation of securities from the United States which exhibit strong balance sheets and a stable capital base

HISTORICAL PERFORMANCE



CHARACTERISTICS

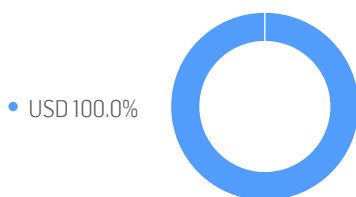
ISIN / WKN	SLOLH8	Base Value / Base Date	1000 Points / 11.04.2013
Bloomberg / Reuters	/ .SOLUCSN	Last Price	5820.31
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 11.04.2013
Index Members	50		

STATISTICS

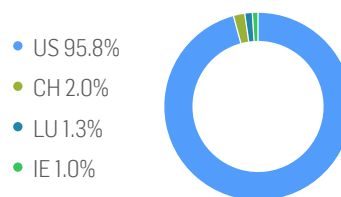
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-3.01%	5.38%	28.27%	29.23%	8.09%	471.30%
Performance (p.a.)						17.10%
Volatility (p.a.)	12.22%	13.10%	13.35%	13.29%	13.88%	18.81%
High	6019.35	6019.35	6019.35	6019.35	6019.35	6019.35
Low	5702.84	5476.45	4573.95	4469.63	5476.45	979.05
Sharpe Ratio*	-2.97	1.40	4.53	1.84	1.56	0.63
Max. Drawdown	-5.26%	-5.26%	-5.26%	-11.42%	-5.26%	-30.28%
VaR 95 \ 99				-20.6% \ -28.6%		-28.8% \ -53.6%
CVaR 95 \ 99				-26.7% \ -31.3%		-45.5% \ -75.2%

* 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 (%)
BERKSHIRE HATHAWAY INC-CL B	BRK/B UN Equity	US	USD	6.47%
VISA INC-CLASS A SHARES	V UN Equity	US	USD	5.47%
AMERIPRISE FINL	AMP UN Equity	US	USD	3.72%
REGENERON PHARMACEUTICALS	REGN UW Equity	US	USD	3.71%
EXPEDITORS INTL WASH INC	EXPD UN Equity	US	USD	3.56%
INTERACTIVE BROKERS GROUP INC	IBKR UW Equity	US	USD	3.44%
EOG RESOURCES INC	EOG UN Equity	US	USD	3.38%
NVR INC	NVR UN Equity	US	USD	3.32%
MONSTER BEVERAGE CORP	MNST UW Equity	US	USD	3.10%
T ROWE PRICE GROUP INC	TROW UW Equity	US	USD	2.99%

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The index is launched on 11-Apr-2013. All information, including index levels, provided for any date or time period prior to the launch date is back-tested. Back-tested performance is not actual performance, but is hypothetical. The back-test calculations are based on the same or fundamentally the same methodology that was in effect when the index was launched. A back-test calculation means that no actual investment which allowed a tracking of the performance of the Index was possible at any time during the period of the back-test calculation and that as a result any comparison is purely hypothetical. The methodology and the model used for the calculation and back-test calculation of the Index were developed with the advantage of hindsight. In reality, it is not possible to invest with the advantage of hindsight and therefore this performance comparison is purely theoretical.

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