

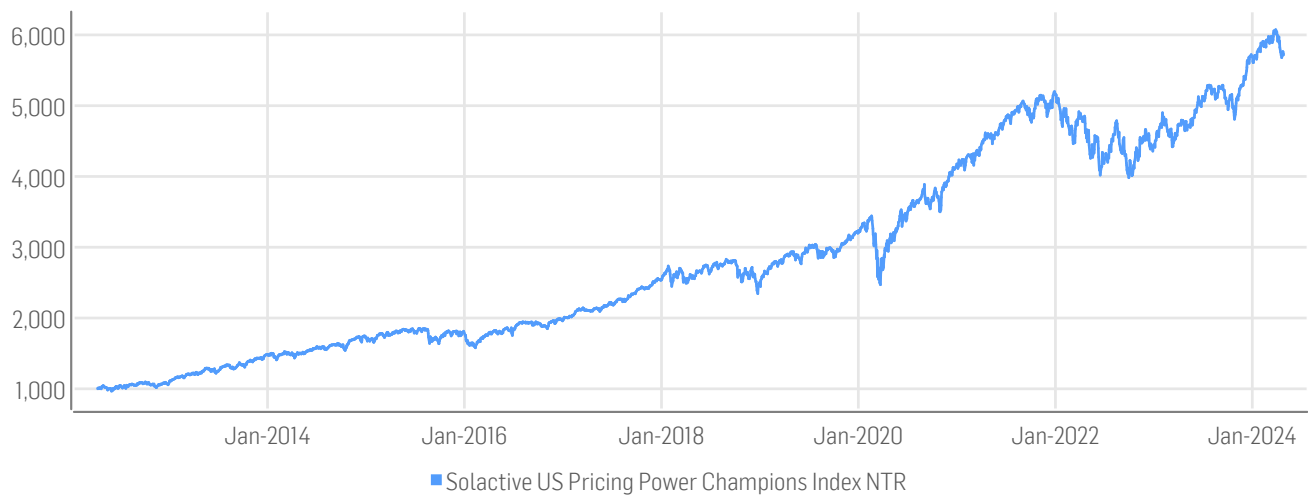
FACTSHEET - AS OF 26-Apr-2024

Solactive US Pricing Power Champions Index NTR

DESCRIPTION

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HISTORICAL PERFORMANCE



CHARACTERISTICS

| | | | |
|---------------------|------------------|------------------------|---|
| ISIN / WKN | SL0LK7 | Base Value / Base Date | 1000 Points / 11.04.2013 |
| Bloomberg / Reuters | / .SOLUPPN | Last Price | 5733.46 |
| 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

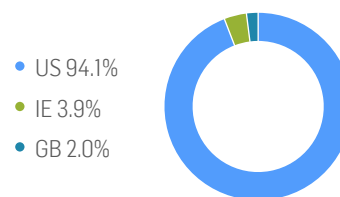
| USD | 30D | 90D | 180D | 360D | YTD | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|-----------------|
| Performance | -5.57% | -0.96% | 19.24% | 21.91% | 0.57% | 364.76% |
| Performance (p.a.) | | | | | | 14.93% |
| Volatility (p.a.) | 12.10% | 11.44% | 11.49% | 11.86% | 10.99% | 17.08% |
| High | 6072.96 | 6072.96 | 6072.96 | 6072.96 | 6072.96 | 6072.96 |
| Low | 5678.00 | 5678.00 | 4876.03 | 4654.17 | 5608.50 | 1199.84 |
| Sharpe Ratio* | -4.59 | -0.80 | 3.27 | 1.43 | -0.32 | 0.56 |
| Max. Drawdown | -6.50% | -6.50% | -6.50% | -9.12% | -6.50% | -28.24% |
| VaR 95 \ 99 | | | | -20.5% \ -25.1% | | -25.3% \ -49.0% |
| CVaR 95 \ 99 | | | | -23.6% \ -25.9% | | -41.2% \ -70.9% |

* 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 (%) |
|-------------------------------|-----------------|---------|----------|------------------|
| ALPHABET INC-CL A | GOOGL UW Equity | US | USD | 2.57% |
| MICROSOFT CORP | MSFT UW Equity | US | USD | 2.49% |
| APPLE INC | AAPL UW Equity | US | USD | 2.43% |
| MASTERCARD INC-CLASS A | MA UN Equity | US | USD | 2.42% |
| INTERACTIVE BROKERS GROUP INC | IBKR UW Equity | US | USD | 2.31% |
| THE CIGNA GROUP | CI UN Equity | US | USD | 2.28% |
| BOOKING HOLDINGS INC | BKNG UW Equity | US | USD | 2.27% |
| META PLATFORMS INC | META UW Equity | US | USD | 2.22% |
| MERCK & CO. INC. | MRK UN Equity | US | USD | 2.21% |
| NVIDIA CORP | NVDA UW Equity | US | USD | 2.16% |

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