

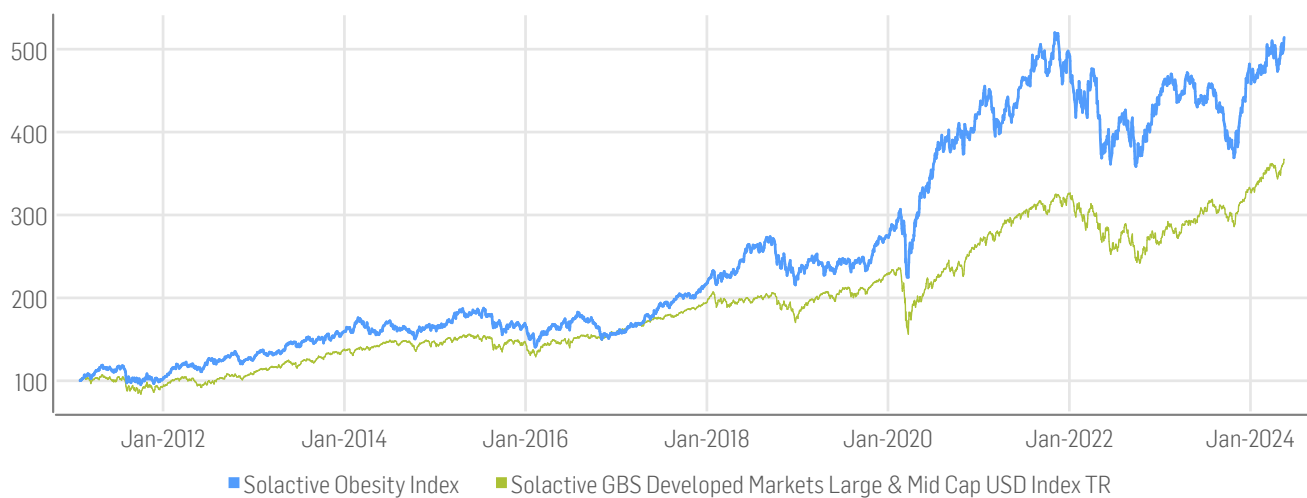
FACTSHEET - AS OF 16-May-2024

Solactive Obesity Index

DESCRIPTION

The Solactive Obesity Index tracks the performance of companies positioned to profit from servicing the obese. The index is calculated as a total return index in USD and adjusted quarterly.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLA17Y8 / SLA17Y	Base Value / Base Date	100 Points / 31.01.2011
Bloomberg / Reuters	SLIMID Index / .SLIMID	Last Price	514.27
Index Calculator	Solactive AG	Dividends	Reinvested (Total Return Index)
Index Type	Net Total Return	Calculation	09:00am to 10:30pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 31.01.2011
Index Members	42		

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Solactive Obesity Index

STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	6.87%	7.27%	25.11%	12.14%	7.54%	414.27%
Performance (p.a.)						13.11%
Volatility (p.a.)	16.19%	17.90%	18.23%	17.80%	18.03%	17.65%
High	514.27	514.27	514.27	514.27	514.27	519.97
Low	473.23	471.44	419.52	368.96	458.15	95.11
Sharpe Ratio*	7.37	1.54	2.87	0.39	0.87	0.44
Max. Drawdown	-2.45%	-7.24%	-7.24%	-19.55%	-7.24%	-31.06%
VaR 95 \ 99				-27.8% \ -39.4%		-28.8% \ -46.3%
CVaR 95 \ 99				-36.4% \ -44.3%		-41.0% \ -62.1%

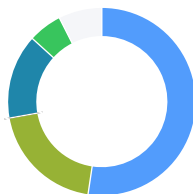
* Up to 31 December 2021, ex-post Sharpe ratios use as input for the risk free rate term the London Inter-Bank Offered rates in the respective currencies of the index and at a term equal to the observation period. From 3 January 2022 onwards, Sharpe ratios will be / are calculated using as reference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

STATISTICS - GBS - Solactive GBS Developed Markets Large & Mid Cap USD Index TR

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	5.49%	6.29%	17.29%	24.20%	10.39%	266.90%
Performance (p.a.)						10.28%
Volatility (p.a.)	10.62%	9.76%	8.94%	10.12%	9.51%	14.80%
High	2133.00	2133.00	2133.00	2133.00	2133.00	2133.00
Low	1996.34	1996.34	1827.03	1661.62	1899.01	488.27
Sharpe Ratio*	8.14	2.33	3.68	1.91	2.56	0.34
Max. Drawdown	-1.52%	-5.13%	-5.13%	-10.30%	-5.13%	-33.87%
VaR 95 \ 99				-16.2% \ -21.9%		-22.2% \ -42.8%
CVaR 95 \ 99				-20.2% \ -26.1%		-36.4% \ -64.7%

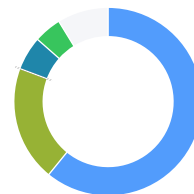
COMPOSITION BY CURRENCIES

- USD 52.4%
- DKK 19.8%
- AUD 14.5%
- ILS 5.8%
- Others 7.5%



COMPOSITION BY COUNTRIES

- US 60.9%
- DK 19.8%
- IL 5.8%
- KY 4.7%
- Others 8.8%



TOP COMPONENTS AS OF 16-May-2024

Company	Ticker	Country	Currency	Index Weight (%)
NOVO NORDISK A/S	NOVOB DC Equity	DK	DKK	19.83%
DEXCOM INC	DXCM UW Equity	US	USD	15.75%
RESMED INC-CDI	RMD AT Equity	US	AUD	10.20%
TEVA PHARMACEUTICAL IND LTD	TEVA IT Equity	IL	ILS	5.79%
TANDEM DIABETES CARE INC	TNDM UQ Equity	US	USD	4.82%
MADRIGAL PHARMACEUTICALS INC	MDGL UW Equity	US	USD	4.69%
FISHER & PAYKEL HEALTHCARE CORPORATION LIMITED	FPH AT Equity	NZ	AUD	4.34%
INSULET CORP	PODD UW Equity	US	USD	4.04%
IRHYTHM TECHNOLOGIES INC	IRTC UW Equity	US	USD	3.53%
RHYTHM PHARMACEUTICALS INC	RYTM UQ Equity	US	USD	3.12%
INSPIRE MEDICAL SYSTEMS INC	INSP UN Equity	US	USD	3.10%
LEMAITRE VASCULAR INC	LMAT UQ Equity	US	USD	2.45%
MANNKIND CORP	MNKD UQ Equity	US	USD	1.89%
HERBALIFE LTD	HLF UN Equity	KY	USD	1.69%
NIPRO (NISSHO) CORP ORD	8086 JT Equity	JP	JPY	1.67%

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