

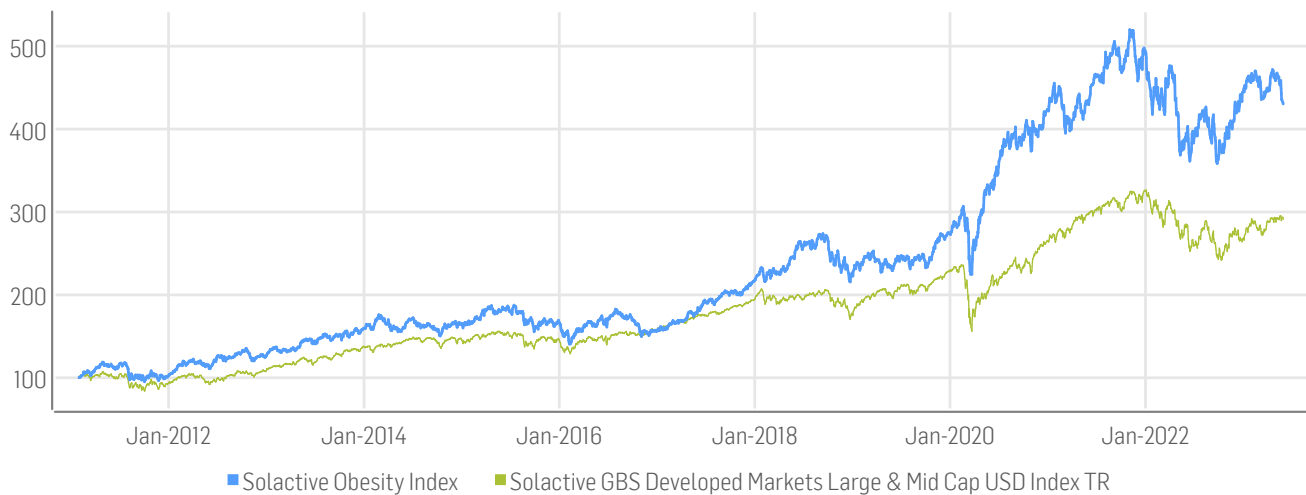
FACTSHEET - AS OF 31-May-2023

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	430.27
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	39		

STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-7.72%	-6.28%	-0.55%	9.27%	-3.21%	330.27%
Performance (p.a.)						12.57%
Volatility (p.a.)	15.83%	14.49%	15.28%	20.35%	14.12%	17.65%
High	467.64	471.83	471.83	471.83	471.83	519.97
Low	430.27	430.27	419.40	358.48	430.27	95.11
Sharpe Ratio*	-4.26	-1.95	-0.40	0.21	-0.89	0.43
Max. Drawdown	-7.99%	-8.81%	-8.81%	-15.99%	-8.81%	-31.06%
VaR 95 \ 99				-35.3% \ -51.2%		-28.9% \ -47.7%
CVaR 95 \ 99				-43.0% \ -63.8%		-41.3% \ -63.0%

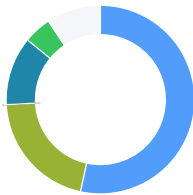
* Up to 31 December 2021, ex-post Sharpe ratios use as input for the risk free rate term the London Inter-Bank Offered rates in the respective currencies of the index and at a term equal to the observation period. From 3 January 2022 onwards, Sharpe ratios will be / are calculated using as reference 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	-0.73%	4.17%	4.02%	3.24%	9.05%	191.02%
Performance (p.a.)						9.05%
Volatility (p.a.)	10.47%	11.83%	12.93%	17.71%	12.17%	15.11%
High	1716.50	1716.50	1716.50	1716.50	1716.50	1897.20
Low	1672.84	1579.40	1533.85	1404.84	1545.74	488.27
Sharpe Ratio*	-1.30	1.10	0.25	-0.10	1.49	0.26
Max. Drawdown	-1.97%	-4.32%	-6.95%	-16.46%	-6.95%	-33.87%
VaR 95 \ 99				-24.3% \ -47.4%		-22.9% \ -43.7%
CVaR 95 \ 99				-40.0% \ -58.8%		-37.5% \ -66.0%

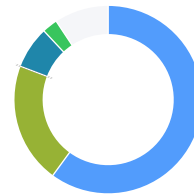
COMPOSITION BY CURRENCIES

- USD 53.4%
- DKK 20.7%
- AUD 11.8%
- HKD 4.8%
- Others 9.3%



COMPOSITION BY COUNTRIES

- US 60.0%
- DK 20.7%
- KY 7.2%
- NZ 2.7%
- Others 9.3%



TOP COMPONENTS AS OF 31-May-2023

Company	Ticker	Country	Currency	Index Weight (%)
NOVO NORDISK A/S	NOVOB DC Equity	DK	DKK	20.74%
DEXCOM INC	DXCM UW Equity	US	USD	13.20%
RESMED INC-CDI	RMD AT Equity	US	AUD	9.12%
INSULET CORP	PODD UW Equity	US	USD	5.62%
MADRIGAL PHARMACEUTICALS INC	MDGL UW Equity	US	USD	3.57%
INSPIRE MEDICAL SYSTEMS INC	INSP UN Equity	US	USD	3.45%
LEMAITRE VASCULAR INC	LMAT UQ Equity	US	USD	2.96%
MANKIND CORP	MNKD UQ Equity	US	USD	2.87%
IRHYTHM TECHNOLOGIES INC	IRTC UW Equity	US	USD	2.69%
FISHER & PAYKEL HEALTHCARE CORPORATION LIMITED	FPH AT Equity	NZ	AUD	2.65%
HERBALIFE LTD	HLF UN Equity	KY	USD	2.48%
TEVA PHARMACEUTICAL IND LTD	TEVA IT Equity	IL	ILS	2.35%
NIPRO (NISSHO) CORP ORD	8086 JT Equity	JP	JPY	2.33%
LIFETECH SCIENTIFIC CORP	1302 HK Equity	KY	HKD	2.26%
MICROPORT SCIENTIFIC CORP	853 HK Equity	KY	HKD	2.12%

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