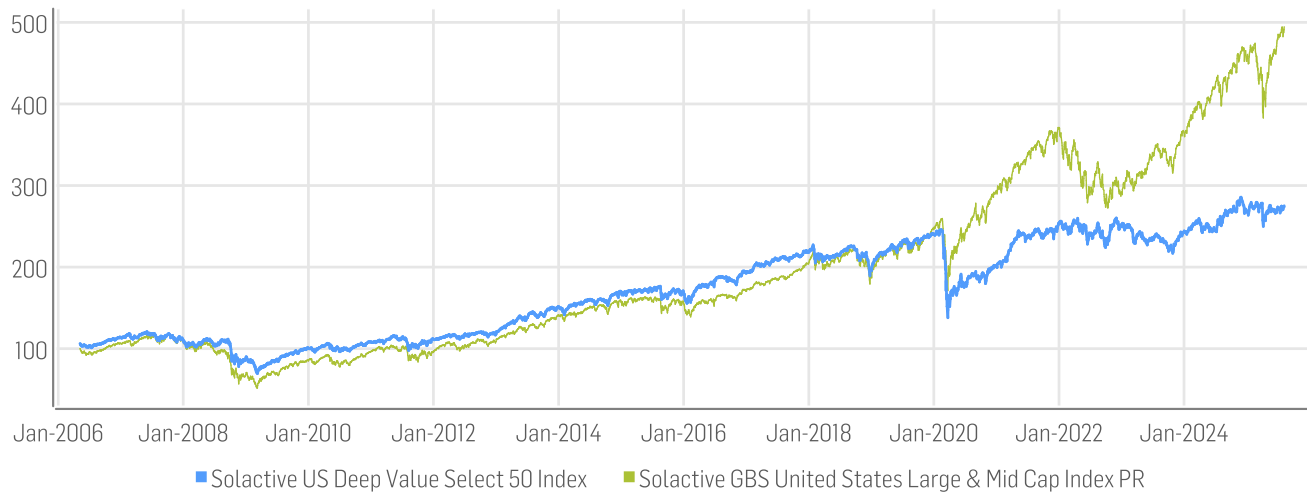


FACTSHEET - AS OF 08-Aug-2025

Solactive US Deep Value Select 50 Index

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLA3J68 / SLA3J6	Base Value / Base Date	100 points / 30.12.2005
Bloomberg / Reuters	SOLUDVSP Index / .SOLUDVSP	Last Price	275.26
Index Calculator	Solactive AG	Dividends	Not included (Price index)
Index Type	US	Calculation	09:30am to 16:30pm (EST), every 15 seconds
Index Currency	USD	History	Available daily back to 30.12.2005
Index Members	50		

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Solactive US Deep Value Select 50 Index

STATISTICS

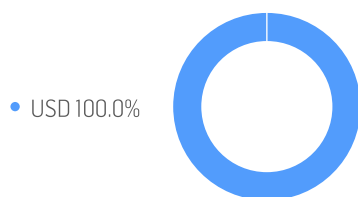
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	1.21%	2.45%	1.26%	7.60%	2.45%	175.26%
Performance (p.a.)						5.30%
Volatility (p.a.)	12.19%	12.68%	17.63%	14.78%	16.76%	15.39%
High	275.26	275.83	279.55	285.79	279.55	285.79
Low	266.25	265.89	249.81	249.81	249.81	69.32
Sharpe Ratio*	0.94	0.47	-0.10	0.23	-0.01	0.06
Max. Drawdown	-2.35%	-3.60%	-10.64%	-12.59%	-10.64%	-43.96%
VaR 95 \ 99				-20.2% \ -39.6%		-21.8% \ -43.6%
CVaR 95 \ 99				-34.3% \ -61.9%		-37.7% \ -69.9%

* 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).

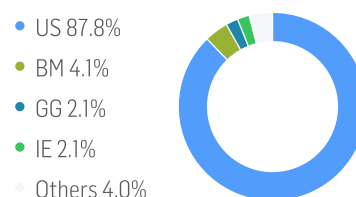
STATISTICS - GBS - Solactive GBS United States Large & Mid Cap Index PR

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	2.18%	13.41%	6.25%	18.65%	9.20%	394.64%
Performance (p.a.)						8.66%
Volatility (p.a.)	9.76%	11.88%	23.53%	18.95%	21.93%	19.48%
High	2707.60	2707.60	2707.60	2707.60	2707.60	2707.60
Low	2641.08	2450.61	2095.36	2095.36	2095.36	282.56
Sharpe Ratio*	2.63	5.25	0.37	0.77	0.52	0.22
Max. Drawdown	-2.37%	-2.65%	-19.31%	-19.31%	-19.31%	-56.30%
VaR 95 \ 99				-28.2% \ -56.5%		-29.2% \ -56.6%
CVaR 95 \ 99				-46.5% \ -88.9%		-49.1% \ -86.3%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



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TOP COMPONENTS AS OF 08-Aug-2025

Company	Ticker	Country	Currency	Index Weight (%)
AMDOCS LTD	DOX UN Equity	GG	USD	2.10%
ESSENT GROUP LTD	ESNT UN Equity	BM	USD	2.09%
AFLAC INC	AFL UN Equity	US	USD	2.08%
ENACT HOLDINGS INC	ACT UN Equity	US	USD	2.06%
KROGER CO	KR UN Equity	US	USD	2.06%
MEDTRONIC PLC	MDT UN Equity	IE	USD	2.06%
REYNOLDS CONSUMER PRODUCTS INC	REYN UN Equity	US	USD	2.05%
RADIAN GROUP INC	RDN UN Equity	US	USD	2.04%
MCDONALDS CORP	MCD UN Equity	US	USD	2.04%
ALTRIA GROUP INC	MO UN Equity	US	USD	2.04%
SYSCO CORP	SYN UN Equity	US	USD	2.03%
METLIFE INC	MET UN Equity	US	USD	2.03%
OLD REPUBLIC INTL CORP	ORI UN Equity	US	USD	2.03%
KIMBERLY-CLARK CORP	KMB UN Equity	US	USD	2.02%
STARWOOD PROPERTY TRUST INC	STWD UN Equity	US	USD	2.02%
AVERY DENNISON CORP	AVY UN Equity	US	USD	2.02%
CIGNA GROUP	CI UN Equity	US	USD	2.02%
VERISIGN INC	VRSN UN Equity	US	USD	2.02%
CHUBB LTD	CB UN Equity	CH	USD	2.02%
JOHNSON & JOHNSON	JNJ UN Equity	US	USD	2.02%
O REILLY AUTOMOTIVE INC	ORLY UN Equity	US	USD	2.01%
MGIC INVESTMENT CORP	MTG UN Equity	US	USD	2.01%
WR BERKLEY CORP	WRB UN Equity	US	USD	2.01%
ALLSTATE CORP	ALL UN Equity	US	USD	2.00%
HARTFORD FINANCIAL SERVICES GROUP INC	HIG UN Equity	US	USD	2.00%
BUNGE LTD	BG UN Equity	BM	USD	2.00%
HORMEL FOODS CORP	HRL UN Equity	US	USD	2.00%
OMNICOM GROUP	OMC UN Equity	US	USD	2.00%
AMERIPRISE FINL	AMP UN Equity	US	USD	1.99%
TRAVELERS COS INC/THE	TRV UN Equity	US	USD	1.99%
INGREDION INC	INGR UN Equity	US	USD	1.99%
LOCKHEED MARTIN CORP	LMT UN Equity	US	USD	1.98%
CLOROX COMPANY	CLX UN Equity	US	USD	1.98%
DONALDSON CO INC	DCI UN Equity	US	USD	1.98%
UNION PACIFIC CORP	UNP UN Equity	US	USD	1.98%
CARDINAL HEALTH INC	CAH UN Equity	US	USD	1.98%
PENSKE AUTOMOTIVE GROUP INC	PAG UN Equity	US	USD	1.97%
PACCAR INC	PCAR UN Equity	US	USD	1.97%
REGIONS FINANCIAL CORP	RF UN Equity	US	USD	1.97%
HOME BANCSHARES INC	HOMB UN Equity	US	USD	1.97%
ROYALTY PHARMA PLC- CL A	RPRX UN Equity	GB	USD	1.97%
RELIANCE STEEL & ALUMINUM	RS UN Equity	US	USD	1.97%

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Company	Ticker	Country	Currency	Index Weight (%)
ANNALY CAPITAL MANAGEMENT INC	NLY UN Equity	US	USD	1.97%
GAMING AND LEISURE PROPERTIES INC	GLPI UW Equity	US	USD	1.96%
AGNC INVESTMENT CORP	AGNC UW Equity	US	USD	1.96%
MSCI INC	MSCI UN Equity	US	USD	1.95%
CABOT CORP	CBT UN Equity	US	USD	1.94%
CENCORA INC	COR UN Equity	US	USD	1.94%
MCKESSON CORP	MCK UN Equity	US	USD	1.88%
PARAMOUNT SKYDANCE CORP CLASS B	PSKY UW Equity	US	USD	1.78%

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