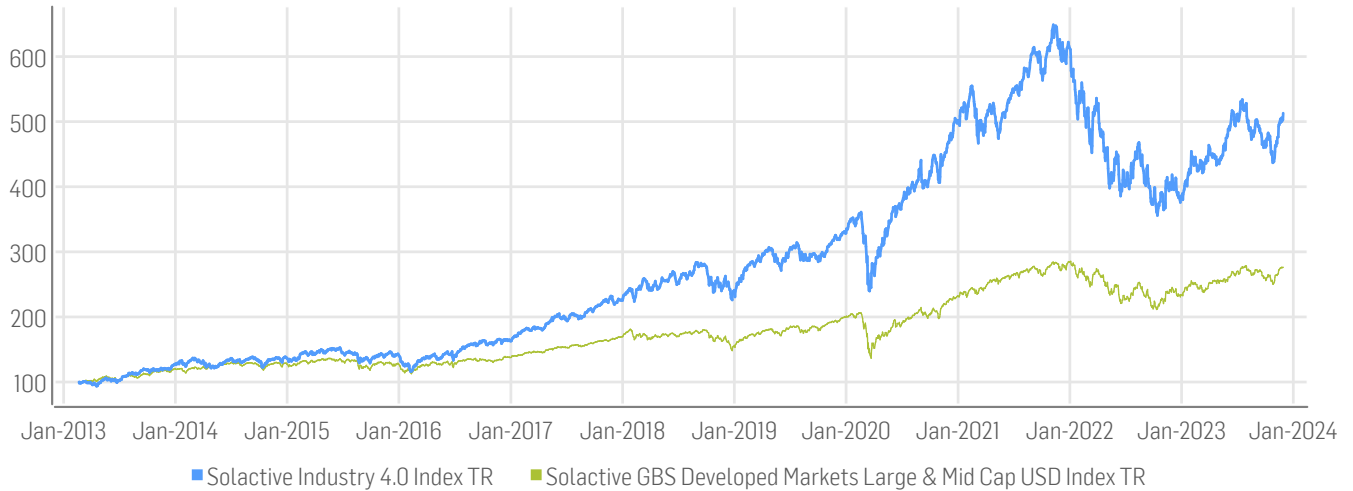


# FACTSHEET - AS OF 29-Nov-2023

## Solactive Industry 4.0 Index TR

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLA5WY6 / SLA5WY	Base Value / Base Date	100 Points / 20.02.2013
Bloomberg / Reuters	- / .SOLIND4G	Last Price	513.01
Index Calculator	Solactive AG	Dividends	Reinvested (Total Return Index)
Index Type	Total Return	Calculation	09:00am to 10:30pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 20.02.2013
Index Members	49		

## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	16.93%	2.35%	5.00%	24.28%	33.16%	413.01%
Performance (p.a.)						16.39%
Volatility (p.a.)	17.39%	19.26%	18.92%	20.25%	19.76%	21.27%
High	513.01	513.01	533.78	533.78	533.78	648.86
Low	438.73	436.77	436.77	375.89	379.95	93.68
Sharpe Ratio*	32.56	0.24	0.27	0.96	1.59	0.52
Max. Drawdown	-1.04%	-13.19%	-18.17%	-18.17%	-18.17%	-45.16%
VaR 95 \ 99				-32.7% \ -49.0%		-36.2% \ -60.0%
CVaR 95 \ 99				-43.0% \ -60.9%		-52.5% \ -81.4%

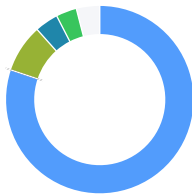
\* Up to 31 December 2021, ex-post Sharpe ratios use as input for the risk free rate term the London Inter-Bank Offered rates in the respective currencies of the index and at a term equal to the observation period. From 3 January 2022 onwards, Sharpe ratios will be / are calculated using as reference 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	9.45%	1.49%	5.81%	12.93%	18.40%	176.24%
Performance (p.a.)						9.89%
Volatility (p.a.)	9.75%	11.44%	10.78%	11.92%	11.44%	14.52%
High	1836.43	1836.43	1852.45	1852.45	1852.45	1897.20
Low	1677.37	1661.62	1661.62	1533.85	1545.74	653.87
Sharpe Ratio*	19.99	0.07	0.63	0.66	1.31	0.31
Max. Drawdown	-0.32%	-8.28%	-10.30%	-10.30%	-10.30%	-33.87%
VaR 95 \ 99				-19.2% \ -25.2%		-21.2% \ -42.0%
CVaR 95 \ 99				-23.6% \ -33.9%		-35.7% \ -64.0%

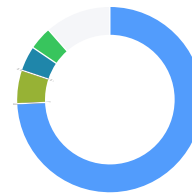
### COMPOSITION BY CURRENCIES

- USD 80.1%
- EUR 8.3%
- JPY 4.0%
- CHF 3.6%
- Others 4.0%



### COMPOSITION BY COUNTRIES

- US 74.3%
- IL 5.8%
- DE 4.3%
- JP 4.0%
- Others 11.5%



### TOP COMPONENTS AS OF 29-Nov-2023

Company	Ticker	Country	Currency	Index Weight (%)
AMS-OSRAM AG	AMS SE Equity	AT	CHF	3.55%
INFINEON TECHNOLOGIES AG	IFX GY Equity	DE	EUR	2.29%
CROWDSTRIKE HOLDINGS INC	CRWD UW Equity	US	USD	2.23%
IROBOT CORP	IRBT UW Equity	US	USD	2.21%
PALO ALTO NETWORKS INC	PANW UW Equity	US	USD	2.21%
INTEL CORP	INTC UW Equity	US	USD	2.18%
WORKDAY INC	WDAY UW Equity	US	USD	2.18%
SYNAPTICS INC	SYNA UW Equity	US	USD	2.13%
ZSCALER INC	ZS UW Equity	US	USD	2.12%
ARM HOLDINGS ADR	ARM UW Equity	US	USD	2.11%

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