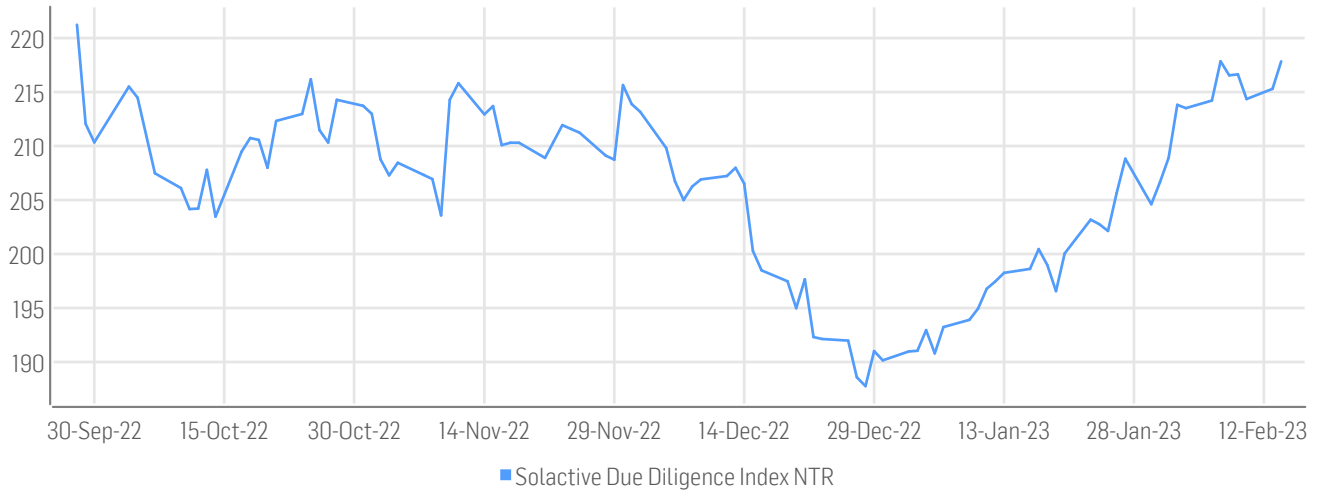


FACTSHEET - AS OF 14-Feb-2023

Solactive Due Diligence Index NTR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SOLDDIN / SOLDDI	Base Value / Base Date	221.2306 Points / 28.09.2022
Bloomberg / Reuters	null / .SOLDDIN	Last Price	217.84
Index Calculator	null	Dividends	Reinvested
Index Type		Calculation	08:00 to 22:50 (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 28.09.2022
Index Members	14		

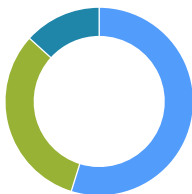
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	9.88%	3.69%			14.56%	-1.53%
Performance (p.a.)						-3.98%
Volatility (p.a.)	18.19%	18.68%			15.92%	22.65%
High	217.85	217.85			217.85	221.23
Low	196.56	187.77			190.15	187.77
Sharpe Ratio*	11.68	0.72			12.05	-0.28
Max. Drawdown	-2.02%	-12.93%			-2.02%	-15.13%
VaR 95 \ 99						-35.0% \ -67.3%
CVaR 95 \ 99						

* 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).

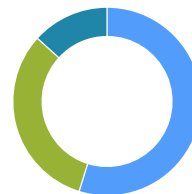
COMPOSITION BY CURRENCIES

- USD 54.8%
- EUR 31.9%
- CHF 13.3%



COMPOSITION BY COUNTRIES

- US 54.8%
- DE 31.9%
- CH 13.3%



TOP COMPONENTS AS OF 14-Feb-2023

Company	Ticker	Country	Currency	Index Weight (%)
ROCHE HOLDING AG	ROG SE Equity	CH	CHF	13.28%
MICROSOFT CORP	MSFT UW Equity	US	USD	11.97%
ALLIANZ SE	ALV GY Equity	DE	EUR	10.38%
NVIDIA CORP	NVDA UW Equity	US	USD	10.11%
TESLA INC	TSLA UW Equity	US	USD	9.21%
SIEMENS AG	SIE GY Equity	DE	EUR	6.84%
APPLE INC	AAPL UW Equity	US	USD	6.74%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	6.30%
VOLKSWAGEN AG PREF	VOW3 GY Equity	DE	EUR	6.14%
SAP SE	SAP GY Equity	DE	EUR	5.18%

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