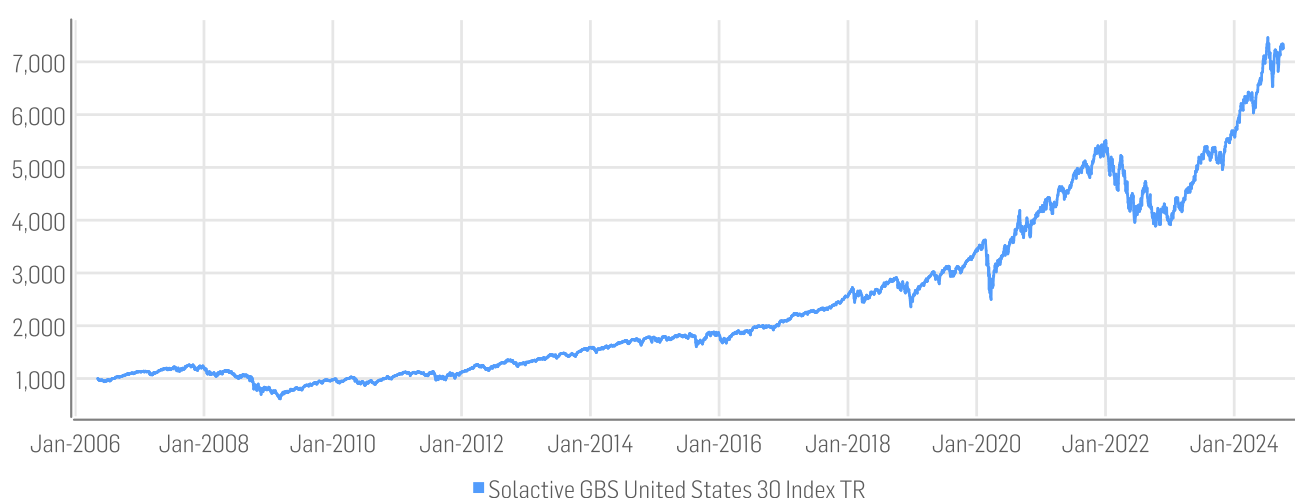


FACTSHEET - Solactive GBS United States 30 Index TR AS OF 07-Oct-2024

DESCRIPTION

The Solactive GBS United States 30 Index intends to track the performance of the largest 30 companies from the US stock market and is based on the Solactive Global Benchmark Series. Constituents are selected and weighted based on free float market capitalization. The index is a total return index published in USD and is reconstituted quarterly.

HISTORICAL PERFORMANCE



ANNUAL PERFORMANCE

| Year | YTD | 2023 | 2022 | 2021 | 2020 | 2019 |
|-------------|--------|--------|---------|--------|--------|--------|
| Performance | 27.89% | 41.85% | -26.25% | 27.78% | 24.39% | 35.32% |

CHARACTERISTICS

| | | | |
|---------------------|-----------------------|------------------------|--|
| ISIN / WKN | DE000SLOBGM4 / SLOBGM | Base Value / Base Date | 1000 Points / 08.05.2006 |
| Bloomberg / Reuters | / .US30T | Last Price | 7256.83 |
| Index Calculator | Solactive AG | Dividends | Reinvested |
| Index Type | Total Return | Calculation | 9:00 am to 4:50 pm (EST), every 15 seconds |
| Index Currency | USD | History | Available daily back to 08.05.2006 |
| Index Members | 30 | | |

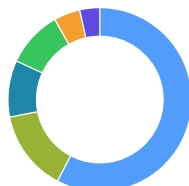
STATISTICS

| USD | 30D | 90D | 180D | 360D | YTD | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|-----------------|
| Performance | 6.42% | -1.59% | 14.73% | 38.55% | 27.89% | 625.68% |
| Performance (p.a.) | | | | | | 11.36% |
| Volatility (p.a.) | 13.90% | 20.98% | 17.86% | 16.01% | 16.67% | 19.93% |
| High | 7341.05 | 7461.21 | 7461.21 | 7461.21 | 7461.21 | 7461.21 |
| Low | 6906.74 | 6530.90 | 6031.61 | 4958.56 | 5572.34 | 613.63 |
| Sharpe Ratio* | 7.80 | -0.53 | 1.53 | 2.15 | 1.95 | 0.33 |
| Max. Drawdown | -1.34% | -12.47% | -12.47% | -12.47% | -12.47% | -51.32% |
| VaR 95 \ 99 | | | | -25.9% \ -42.1% | | -30.6% \ -60.7% |
| CVaR 95 \ 99 | | | | -36.5% \ -56.5% | | -49.5% \ -85.0% |

* 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).

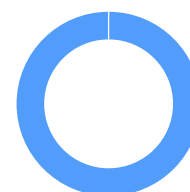
COMPOSITION BY SECTORS

- Technology 57.6%
- Consumer Non-Cyclicals 14.3%
- Healthcare 10.0%
- Finance 10.0%
- Consumer Cyclicals 4.6%
- Energy 3.5%



COMPOSITION BY COUNTRIES

- United States 100.0%



TOP COMPONENTS AS OF 07-Oct-2024

| Company | Ticker | Country | Currency | Index Weight (%) |
|---------------------|-----------------|---------|----------|------------------|
| APPLE INC | AAPL UW Equity | US | USD | 13.84% |
| NVIDIA CORP | NVDA UW Equity | US | USD | 13.06% |
| MICROSOFT CORP | MSFT UW Equity | US | USD | 13.00% |
| AMAZON.COM INC | AMZN UW Equity | US | USD | 7.27% |
| META PLATFORMS INC | META UW Equity | US | USD | 5.58% |
| ALPHABET INC-CL A | GOOGL UW Equity | US | USD | 4.14% |
| BROADCOM INC | AVGO UW Equity | US | USD | 3.44% |
| ELI LILLY & CO | LLY UN Equity | US | USD | 3.31% |
| TESLA INC | TSLA UW Equity | US | USD | 2.87% |
| JPMORGAN CHASE & CO | JPM UN Equity | US | USD | 2.61% |

DISCLAIMER

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