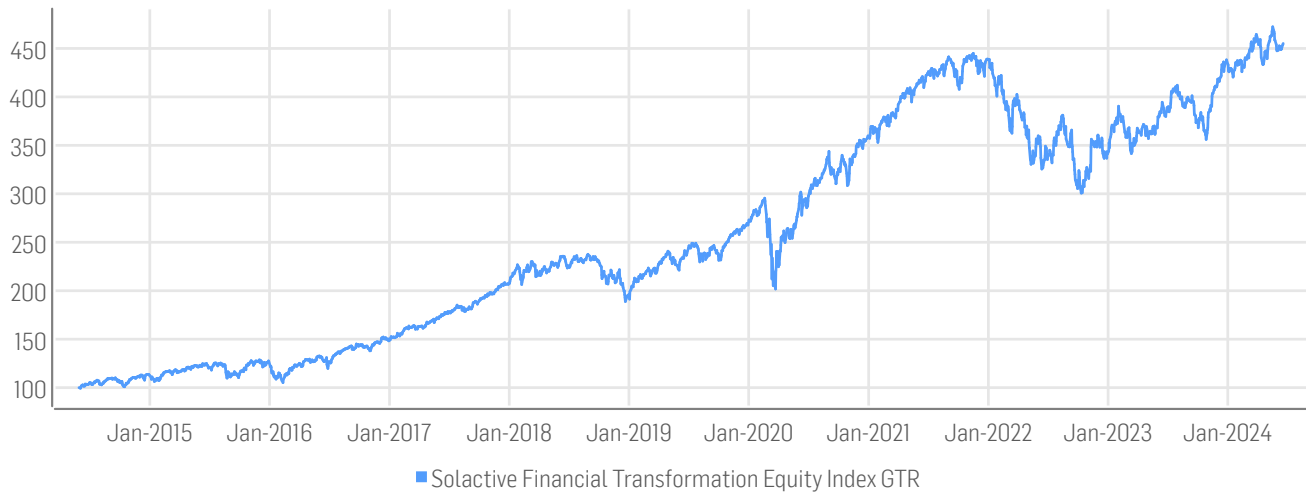


FACTSHEET - AS OF 18-Jun-2024

Solactive Financial Transformation Equity Index GTR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLODMB1 / SLODMB	Base Value / Base Date	100 Points / 30.05.2014
Bloomberg / Reuters	/ .SOLFTRT	Last Price	455.14
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Total Return	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 30.05.2014
Index Members	15		

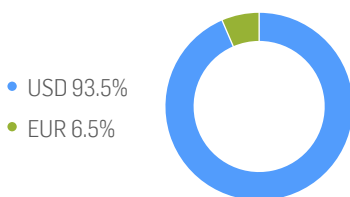
FACTSHEET - AS OF 18-Jun-2024
Solactive Financial Transformation Equity Index GTR

STATISTICS

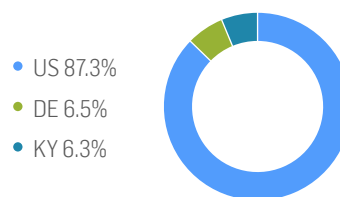
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-3.65%	-0.11%	5.66%	19.63%	4.17%	355.14%
Performance (p.a.)						16.27%
Volatility (p.a.)	9.39%	13.00%	12.47%	13.44%	12.50%	19.64%
High	468.40	472.37	472.37	472.37	472.37	472.37
Low	447.50	433.39	420.41	356.09	420.41	99.49
Sharpe Ratio*	-4.44	-0.44	0.52	1.09	0.30	0.56
Max. Drawdown	-5.26%	-6.71%	-6.71%	-13.59%	-6.71%	-32.42%
VaR 95 \ 99				-22.0% \ -36.4%		-30.1% \ -54.3%
CVaR 95 \ 99				-30.4% \ -38.4%		-46.3% \ -80.2%

* 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



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 18-Jun-2024

Company	Ticker	Country	Currency	Index Weight (%)
ADOBE INC	ADBE UN Equity	US	USD	7.27%
PROLOGIS INC	PLD UN Equity	US	USD	7.00%
MOODYS CORP	MCO UN Equity	US	USD	6.94%
AMAZON.COM INC	AMZN UN Equity	US	USD	6.79%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	6.73%
S&P GLOBAL INC	SPGI UN Equity	US	USD	6.72%
BLACKROCK INC	BLK UN Equity	US	USD	6.72%
FEDEX CORP	FDX UN Equity	US	USD	6.69%
MORGAN STANLEY	MS UN Equity	US	USD	6.63%
DOLBY LABORATORIES INC-CL A	DLB UN Equity	US	USD	6.62%

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