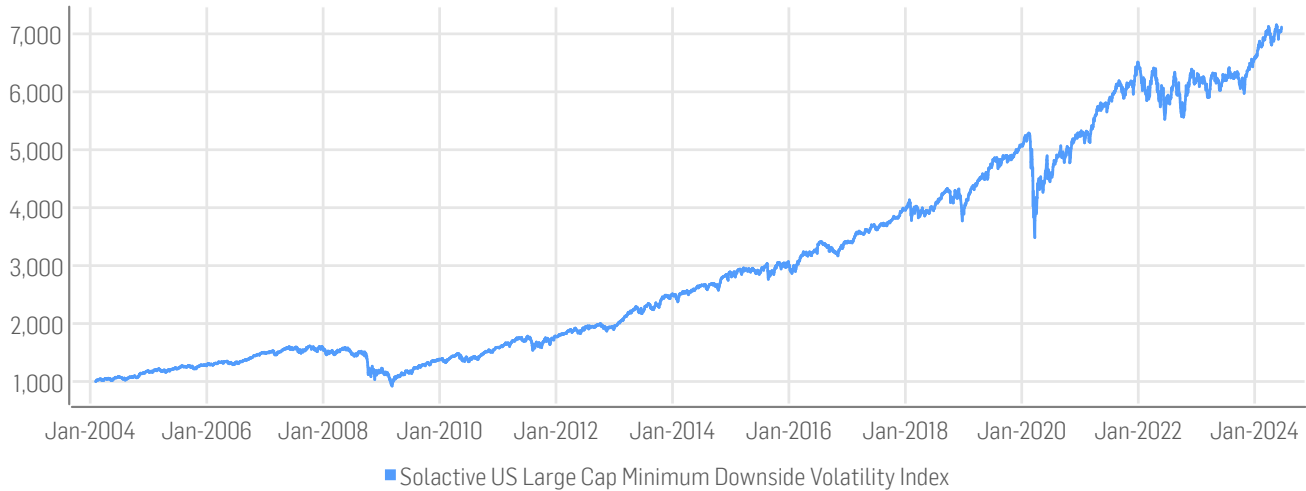


FACTSHEET - AS OF 18-Jun-2024

Solactive US Large Cap Minimum Downside Volatility Index

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLA3TY7 / SLA3TY	Base Value / Base Date	1000 Points / 04.02.2004
Bloomberg / Reuters	SOLMDLG Index / .SOLMDLG	Last Price	7118.28
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Total Return	Calculation	09:30am to 4:30pm (EST), every 60 seconds
Index Currency	USD	History	Available daily back to 04.02.2004
Index Members	100		

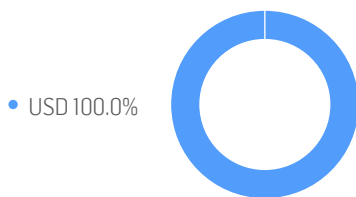
FACTSHEET - AS OF 18-Jun-2024
Solactive US Large Cap Minimum Downside Volatility Index

STATISTICS

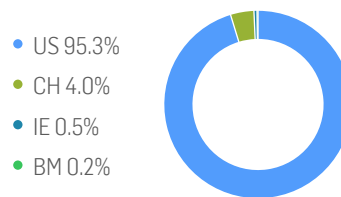
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.54%	0.75%	9.81%	14.91%	8.43%	611.83%
Performance (p.a.)						10.11%
Volatility (p.a.)	9.11%	8.19%	7.79%	8.46%	7.85%	15.07%
High	7132.12	7157.24	7157.24	7157.24	7157.24	7157.24
Low	6907.24	6806.99	6482.47	5971.85	6564.61	919.97
Sharpe Ratio*	-1.29	-0.27	2.00	1.16	1.71	0.32
Max. Drawdown	-3.49%	-4.51%	-4.51%	-6.90%	-4.51%	-43.01%
VaR 95 \ 99				-14.7% \ -20.0%		-21.7% \ -42.2%
CVaR 95 \ 99				-18.2% \ -23.1%		-36.6% \ -68.5%

* 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 (%)
AMPHENOL CORP NEW CL A	APH UN Equity	US	USD	3.87%
GARMIN LTD	GRMN UN Equity	CH	USD	3.84%
ORACLE CORP	ORCL UN Equity	US	USD	3.52%
MOTOROLA SOLUTIONS INC	MSI UN Equity	US	USD	3.39%
PROGRESSIVE CORP	PGR UN Equity	US	USD	3.33%
WASTE MANAGEMENT INC	WM UN Equity	US	USD	3.18%
REPUBLIC SERVICES INC	RSG UN Equity	US	USD	3.17%
AMGEN INC	AMGN UW Equity	US	USD	3.02%
AUTOZONE INC	AZO UN Equity	US	USD	3.00%
ROPER TECHNOLOGIES INC	ROP UW Equity	US	USD	2.94%

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