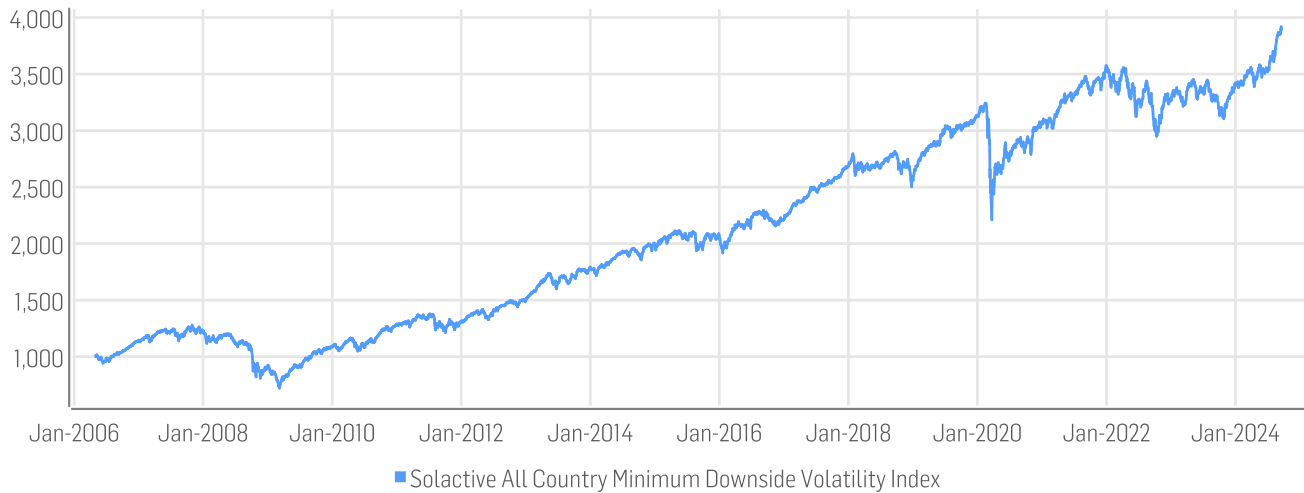


FACTSHEET - AS OF 18-Sep-2024

Solactive All Country Minimum Downside Volatility Index

HISTORICAL PERFORMANCE



CHARACTERISTICS

| | | | |
|---------------------|----------------------------|------------------------|---|
| ISIN / WKN | DE000SLA3UY5 / SLA3UY | Base Value / Base Date | 1000 Points / 03.05.2006 |
| Bloomberg / Reuters | SOLMDACN Index / .SOLMDACN | Last Price | 3890.18 |
| Index Calculator | Solactive AG | Dividends | Reinvested |
| Index Type | Net Total Return | Calculation | 09:30am to 4:30pm (EST), every 60 seconds |
| Index Currency | USD | History | Available daily back to 03.05.2006 |
| Index Members | 398 | | |

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STATISTICS

| USD | 30D | 90D | 180D | 360D | YTD | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|-----------------|
| Performance | 2.84% | 10.15% | 10.24% | 19.40% | 13.89% | 289.02% |
| Performance (p.a.) | | | | | | 7.67% |
| Volatility (p.a.) | 5.56% | 7.85% | 7.67% | 7.27% | 6.97% | 11.04% |
| High | 3918.65 | 3918.65 | 3918.65 | 3918.65 | 3918.65 | 3918.65 |
| Low | 3782.75 | 3520.84 | 3389.21 | 3105.01 | 3379.65 | 721.50 |
| Sharpe Ratio* | 6.33 | 5.43 | 2.15 | 1.97 | 2.06 | 0.21 |
| Max. Drawdown | -0.73% | -2.50% | -4.77% | -4.77% | -4.77% | -43.61% |
| VaR 95 \ 99 | | | | -12.1% \ -17.2% | | -15.5% \ -32.4% |
| CVaR 95 \ 99 | | | | -16.2% \ -28.5% | | -27.2% \ -53.2% |

* 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).

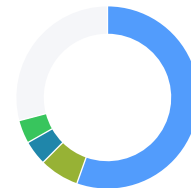
COMPOSITION BY CURRENCIES

- USD 60.5%
- JPY 7.0%
- HKD 4.7%
- CAD 4.4%
- Others 23.5%



COMPOSITION BY COUNTRIES

- US 55.4%
- JP 7.0%
- CA 4.4%
- TW 4.1%
- Others 29.1%



TOP COMPONENTS AS OF 18-Sep-2024

| Company | Ticker | Country | Currency | Index Weight (%) |
|------------------------------|----------------|---------|----------|------------------|
| PUBLIC BANK BERHAD | PBK MK Equity | MY | MYR | 1.57% |
| WALMART INC | WMT UN Equity | US | USD | 1.56% |
| AON PLC | AON UN Equity | IE | USD | 1.52% |
| CARDINAL HEALTH INC | CAH UN Equity | US | USD | 1.46% |
| MPLX LP | MPLX UN Equity | US | USD | 1.44% |
| ENTERPRISE PRODUCTS PARTNERS | EPD UN Equity | US | USD | 1.44% |
| REPUBLIC SERVICES INC | RSG UN Equity | US | USD | 1.43% |
| CHUNGHWA TELECOM CO LTD ORD | 2412 TT Equity | TW | TWD | 1.36% |
| SWISSCOM AG | SCMN SE Equity | CH | CHF | 1.35% |
| MCDONALDS CORP | MCD UN Equity | US | USD | 1.33% |

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