

FACTSHEET – June 28, 2024

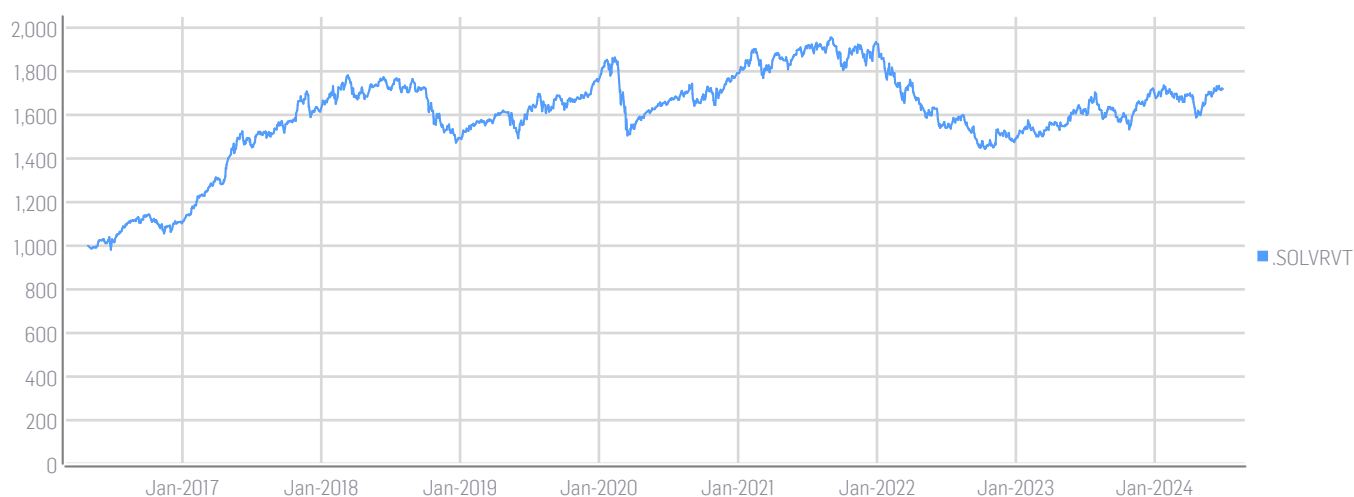
Solactive Virtual Reality VT Decrement Index

DESCRIPTION

The Solactive Virtual Reality VT Decrement Index (the "Index"):

- Provides exposure to stocks of certain companies active in the virtual reality sector
- The Index takes a variable exposure to the underlying Equity Index with the aim to achieve an annualized volatility of less than or equal to 12%. The Index therefore notionally invests in the reference index and a hypothetical money market position at the 3-month USD Libor rate (as published on Reuters under the RIC USD3MFSR=, Bloomberg US0003M Index).

HISTORICAL PERFORMANCE



* Base Date: April 28, 2016, values prior to April 28, 2016 for the Index are based on hypothetical performance data derived using the Index rules as of April 28, 2016, but applied retroactively using historical stock and money market position levels. You should not take the hypothetical performance data of the Index as an indication of the future performance of the Index. Past performance is no guarantee of future results and may be lower or higher than current performance.

CHARACTERISTICS

ISIN / WKN	DE000SLA57H9 / SLA57H	Base Value / Base Date	1000 Points / 28.04.2016
Bloomberg / Reuters	SOLVRVT Index / .SOLVRVT	Last Price	1718.67
Index Calculator	Solactive AG	52W High	1735.34
Index Type	Volatility Target Index	52W Low	1533.72
Index Currency	USD	Calculation	End of day
Index Members	16	History	Available daily back to 28.04.2016

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COMPOSITION OF STOCKS BY COUNTRY AS OF JUNE 28, 2024*

- US 63.5%
- AT 7.0%
- FI 6.4%
- CH 6.4%
- Others 16.8%



* Company percentages relate only to the stocks that comprise the Index. The percentages above sum to 100% regardless of whether a portion of the Index has been allocated to the money market position. Historically, a very significant portion of the Index (up to approximately 90%) consistently has been allocated to the money market position.

TOP COMPONENTS AS OF JUNE 28, 2024

Ticker	Currency	Country	Company	Index Weight (%)
			Money Market Position	22.78%
AAPL	USD	US	APPLE INC	5.64%
GOOG	USD	US	ALPHABET INC C-SHARES	5.58%
MU	USD	US	MICRON TECHNOLOGY INC	5.51%
AMS	CHF	AT	AMS-OSRAM AG	5.37%
ADBE	USD	US	ADOBE INC	5.13%
NOKIA	EUR	FI	NOKIA OYJ	4.95%
LOGN	CHF	CH	LOGITECH INTERNATIONAL SA	4.93%
EA	USD	US	ELECTRONIC ARTS INC	4.88%
EBAY	USD	US	EBAY INC	4.82%
MSFT	USD	US	MICROSOFT CORP	4.81%

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PERFORMANCE¹

Includes backtested hypothetical performance; may not reflect actual Index performance.

AS OF JUNE 28, 2024	Index
Effective Performance (1M)	0.83%
Effective Performance (6M) ¹	-0.07%
Effective Performance (1Y) ¹	5.86%
Effective Performance (3Y) ¹	-10.23%
Effective Performance (5Y) ¹	6.18%
Effective Performance (10Y) ¹	-
Annualized Performance (since April 2016) ²	6.86%
Annualized Volatility (since April 2016) ²	12.64%
Return over risk (since April 2016) ³	0.54
Maximum Drawdown (since April 2016) ⁴	26.11%

DETAILED HISTORICAL MONTHLY PERFORMANCE⁵

YEAR	JAN	FEB	MAR	APR	MAY	JUN	JUL	AUG	SEP	OCT	NOV	DEC	ANNUAL
2024	-0.79%	-1.64%	1.13%	-5.46%	5.87%	1.54%							0.29%
2023	3.48%	-2.11%	4.07%	-0.05%	2.55%	1.28%	4.40%	-4.09%	-3.05%	-1.18%	6.53%	3.18%	15.39%
2022	-6.00%	-3.62%	-0.54%	-5.36%	-0.65%	-5.58%	2.59%	-2.90%	-5.69%	0.74%	4.06%	-2.22%	-22.96%
2021	1.82%	0.14%	-0.04%	1.38%	1.31%	1.79%	0.28%	1.60%	-6.18%	3.95%	-2.62%	4.37%	7.61%
2020	1.54%	-7.47%	-5.60%	3.15%	1.91%	1.28%	1.70%	2.17%	-2.09%	-2.22%	5.69%	2.93%	2.18%
2019	4.00%	0.82%	0.26%	2.78%	-5.96%	6.57%	4.02%	-2.71%	0.94%	0.69%	2.04%	3.20%	17.31%
2018	5.79%	1.64%	-2.58%	-0.41%	3.01%	-0.80%	-1.06%	2.91%	-1.56%	-7.78%	-2.87%	-3.35%	-7.50%
2017	6.26%	4.88%	6.64%	5.18%	7.98%	-1.82%	3.19%	1.88%	1.32%	5.65%	-0.37%	-1.40%	46.50%
2016				0.00%	2.63%	0.30%	5.77%	2.20%	2.45%	-3.83%	-1.11%	1.72%	10.29%

¹ Data prior to April 28, 2016 for the Index is hypothetical and was derived using the Index rules as of April 28, 2016, but applied retroactively. You should not take hypothetical data as an indication of future Index data. Past performance is no guarantee of future results and may be lower or higher than current performance.

² Calculated on an annualized basis since April 28, 2016.

³ Calculated by dividing the annualized performance by the annualized volatility since April 28, 2016.

⁴ The largest percentage decline in the Index level from any previously occurring level since April 28, 2016.

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CONTRIBUTION TO INDEX PERFORMANCE AT LAST MONTH

	Average Weight	Contribution to Index Performance
Money Market Position	20.69 %	-
AMS SE Equity	7.65 %	1.20 %
GOOG UW Equity	7.16 %	-0.37 %
MU UW Equity	7.07 %	-0.35 %
AAPL UW Equity	6.77 %	-0.59 %
NOKIA FH Equity	6.72 %	0.06 %
EBAY UW Equity	6.30 %	0.06 %
LOGN SE Equity	6.22 %	0.18 %
EA UW Equity	6.14 %	-0.28 %
TTWO UW Equity	6.13 %	0.19 %
SMSN LI Equity	6.12 %	-0.58 %
MSFT UW Equity	6.10 %	-0.43 %
ADBE UW Equity	5.99 %	-1.19 %
META	5.75 %	-0.43 %
DSY FP Equity	5.72 %	0.29 %
6758 JT Equity	5.66 %	-0.31 %
INTC UW Equity	4.51 %	-0.02 %
ATVI UW Equity	-	-
FB UW Equity	-	-

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