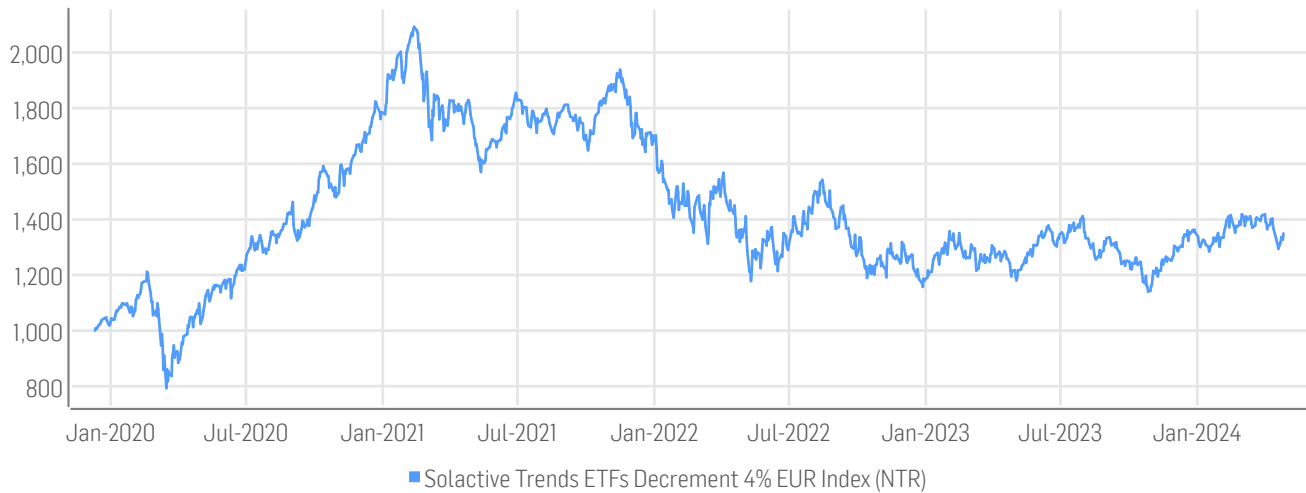


# FACTSHEET - AS OF 26-Apr-2024

## Solactive Trends ETFs Decrement 4% EUR Index (NTR)

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLOB7B5	Base Value / Base Date	1000 Points / 11.12.2019
Bloomberg / Reuters	SOTRENDS Index/ .SOTRENDS	Last Price	1349.56
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	9:00 am to 4:50 pm (EST), every 15 seconds
Index Currency	EUR	History	Available daily back to 11.12.2019
Index Members	10		

## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-4.27%	2.17%	18.35%	13.15%	-0.34%	34.96%
Performance (p.a.)						7.09%
Volatility (p.a.)	20.24%	20.75%	19.64%	19.55%	19.59%	30.36%
High	1418.42	1418.52	1418.52	1418.52	1418.52	2092.90
Low	1294.29	1294.29	1143.32	1140.28	1284.69	793.04
Sharpe Ratio*	-2.23	0.25	1.88	0.48	-0.25	0.10
Max. Drawdown	-8.75%	-8.76%	-8.76%	-19.22%	-8.76%	-45.52%
VaR 95 \ 99				-33.0% \ -44.1%		-48.5% \ -79.0%
CVaR 95 \ 99				-39.3% \ -51.7%		-70.4% \ -111.5%

\* 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).

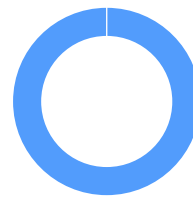
## COMPOSITION BY CURRENCIES

• USD 100.0%



## COMPOSITION BY COUNTRIES

• US 100.0%



## COMPONENTS AS OF 26-Apr-2024

Ticker	Currency	Country	Company	Index Weight (%)
KWEB UP Equity	USD	US	KRANESHARES CSI CHINA INTERN	11.31%
ESPO UQ Equity	USD	US	VANECK VIDEO GAMING AND ESPORT ETF	10.29%
SKYY UQ Equity	USD	US	FIRST TRUST CLOUD COMPUTING ETF	10.26%
XLV UP Equity	USD	US	HEALTH CARE SELECT SECTOR SPDR FUND	10.08%
SMH UQ Equity	USD	US	VANECK SEMICONDUCTOR ETF	10.07%
IGV UP Equity	USD	US	ISHARES EXPANDED TECH-SOFTWARE SECTOR ETF	10.06%
ICLN UQ Equity	USD	US	ISHARES GLOBAL CLEAN ENERGY ETF	9.99%
ARKW UP Equity	USD	US	ARK NEXT GENERATION INTERNET ETF	9.79%
TAN UP Equity	USD	US	INVESCO SOLAR ETF	9.54%
ARKG UP Equity	USD	US	ARK GENOMIC REVOLUTION ETF	8.62%

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