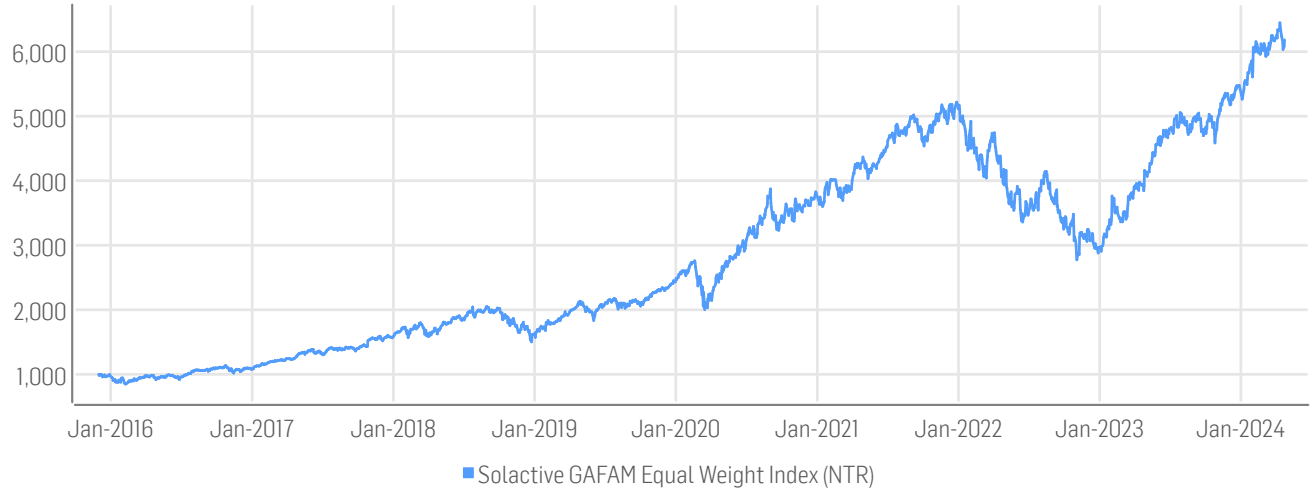
FACTSHEET - AS OF 23-Apr-2024
Solactive GAFAM Equal Weight Index (NTR)

DESCRIPTION

Solactive GAFAM Equal Weight Index (NTR)

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SL0CAG7 / SL0CAG	Base Value / Base Date	1000 Points / 01.12.2015
Bloomberg / Reuters	- / .SOGAFAMN	Last Price	6182.46
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	9:30 am to 04:50 pm (EST), every 15 seconds
Index Currency	USD	History	Available daily back to 01.12.2015
Index Members	5		

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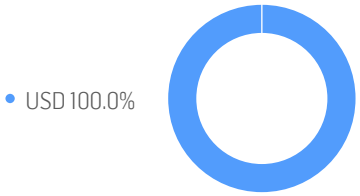
STATISTICS

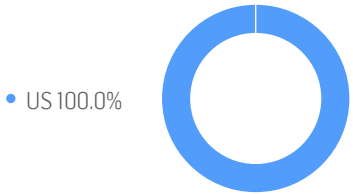
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.13%	7.46%	34.85%	49.01%	13.52%	518.25%
Performance (p.a.)						24.24%
Volatility (p.a.)	17.80%	22.66%	20.42%	20.25%	21.74%	26.39%
High	6448.23	6448.23	6448.23	6448.23	6448.23	6448.23
Low	6033.90	5607.12	4584.66	4066.67	5262.44	848.35
Sharpe Ratio*	-1.02	1.26	3.83	2.20	2.01	0.72
Max. Drawdown	-6.43%	-6.43%	-6.43%	-9.34%	-6.43%	-46.84%
VaR 95 \ 99				-32.7% \ -48.0%		-44.4% \ -71.5%
CVaR 95 \ 99				-42.1% \ -57.2%		-64.2% \ -98.2%

* 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 23-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
META PLATFORMS INC	META UW Equity	US	USD	24.00%
AMAZON.COM INC	AMZN UW Equity	US	USD	20.93%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	19.93%
MICROSOFT CORP	MSFT UW Equity	US	USD	19.08%
APPLE INC	AAPL UW Equity	US	USD	16.06%

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