

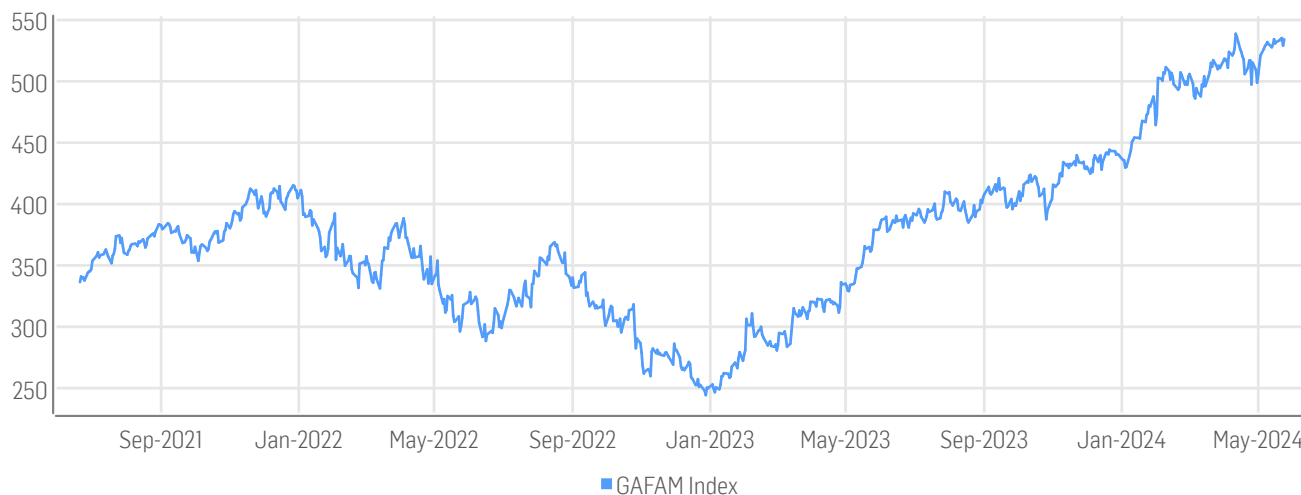
# FACTSHEET - AS OF 24-May-2024

## GAFAM Index

### DESCRIPTION

With Google (Alphabet), Apple, Facebook, Amazon and Microsoft, the heavyweights from the American tech industry are united in one index.

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLODLZ2 / SLODLZ	Base Value / Base Date	336.42 Points / 21.06.2021
Bloomberg / Reuters	GAFAMN Index / .GAFAMN	Last Price	534.23
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	GTR	Calculation	03:30pm to 10:50pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 21.06.2021
Index Members	5		

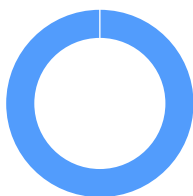
## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	3.33%	5.76%	23.10%	40.95%	21.35%	58.80%
Performance (p.a.)						17.14%
Volatility (p.a.)	22.46%	20.54%	21.24%	21.02%	22.10%	28.52%
High	535.26	538.79	538.79	538.79	538.79	538.79
Low	497.46	486.08	424.85	377.59	429.77	244.32
Sharpe Ratio*	2.01	1.05	2.29	1.80	2.62	0.46
Max. Drawdown	-3.78%	-7.67%	-7.67%	-8.53%	-7.67%	-41.14%
VaR 95 \ 99				-32.7% \ -57.2%		-46.9% \ -76.9%
CVaR 95 \ 99				-45.1% \ -59.2%		-66.2% \ -101.8%

\* 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).

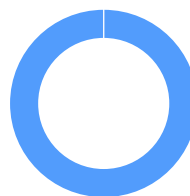
## COMPOSITION BY CURRENCIES

• USD 100.0%



## COMPOSITION BY COUNTRIES

• US 100.0%



## TOP COMPONENTS AS OF 24-May-2024

Company	Ticker	Country	Currency	Index Weight (%)
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	21.72%
META PLATFORMS INC	META UW Equity	US	USD	21.31%
AMAZON.COM INC	AMZN UW Equity	US	USD	20.25%
MICROSOFT CORP	MSFT UW Equity	US	USD	18.81%
APPLE INC	AAPL UW Equity	US	USD	17.91%

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