

FACTSHEET - AS OF 18-Aug-2022

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	366.83
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		

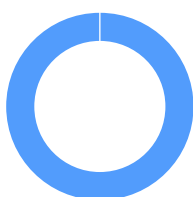
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	12.47%	20.36%	6.75%	-2.07%	-9.40%	9.04%
Performance (p.a.)						7.76%
Volatility (p.a.)	34.03%	35.67%	38.10%	32.90%	38.36%	31.03%
High	368.72	368.72	388.31	415.12	411.35	415.12
Low	316.05	288.44	288.44	288.44	288.44	288.44
Sharpe Ratio*	9.36	3.15	0.37	-0.06	-0.38	0.25
Max. Drawdown	-6.32%	-12.13%	-25.72%	-30.52%	-29.88%	-30.52%
VaR 95 \ 99				-53.5% \ -90.7%		-51.9% \ -90.7%
CVaR 95 \ 99				-77.1% \ -130.9%		-73.6% \ -130.9%

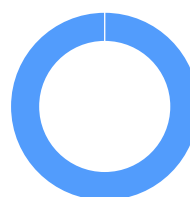
* Up to 31 December 2021, ex-post Sharpe ratios use as input for the risk free rate term the London Inter-Bank Offered rates in the respective currencies of the index and at a term equal to the observation period. From 3 January 2022 onwards, Sharpe ratios will be / are calculated using as reference 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 18-Aug-2022

Company	Ticker	Country	Currency	Index Weight (%)
APPLE INC	AAPL UW Equity	US	USD	23.03%
AMAZON.COM INC	AMZN UW Equity	US	USD	21.99%
MICROSOFT CORP	MSFT UW Equity	US	USD	21.57%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	20.53%
META PLATFORMS INC	META UW Equity	US	USD	12.89%

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