

FACTSHEET - AS OF 26-Apr-2024

Solactive Global Macro AI Rotator GTR Index

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOG177 / SLOG17	Base Value / Base Date	1033.89 Points / 04.10.2022
Bloomberg / Reuters	SOAIGMRT Index / .SOAIGMRT	Last Price	1371.86
Index Calculator	null	Dividends	Reinvested
Index Type		Calculation	09:00 to 22:50 (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 04.10.2022
Index Members	3		

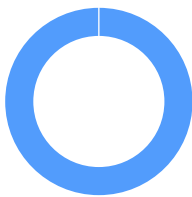
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.24%	5.82%	27.50%	19.70%	6.53%	32.69%
Performance (p.a.)						19.87%
Volatility (p.a.)	11.78%	12.18%	13.01%	12.43%	12.25%	15.46%
High	1401.69	1401.69	1401.69	1401.69	1401.69	1401.69
Low	1348.89	1279.49	1086.46	1075.97	1250.68	964.02
Sharpe Ratio*	-1.65	1.68	4.49	1.18	1.32	0.94
Max. Drawdown	-3.77%	-3.77%	-3.77%	-10.75%	-3.77%	-10.75%
VaR 95 \ 99				-20.1% \ -25.6%		-23.1% \ -33.8%
CVaR 95 \ 99				-24.3% \ -29.0%		-29.2% \ -42.1%

* 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).

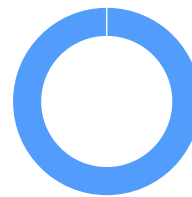
COMPOSITION BY CURRENCIES

• USD 100.0%



COMPOSITION BY COUNTRIES

• US 100.0%



TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
SPDR S&P 500 ETF	SPY UP Equity	US	USD	40.38%
INVESCO QQQ TRUST SERIES 1	QQQ UQ Equity	US	USD	30.19%
SPDR GOLD SHARES	GLD UP Equity	US	USD	29.43%

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