

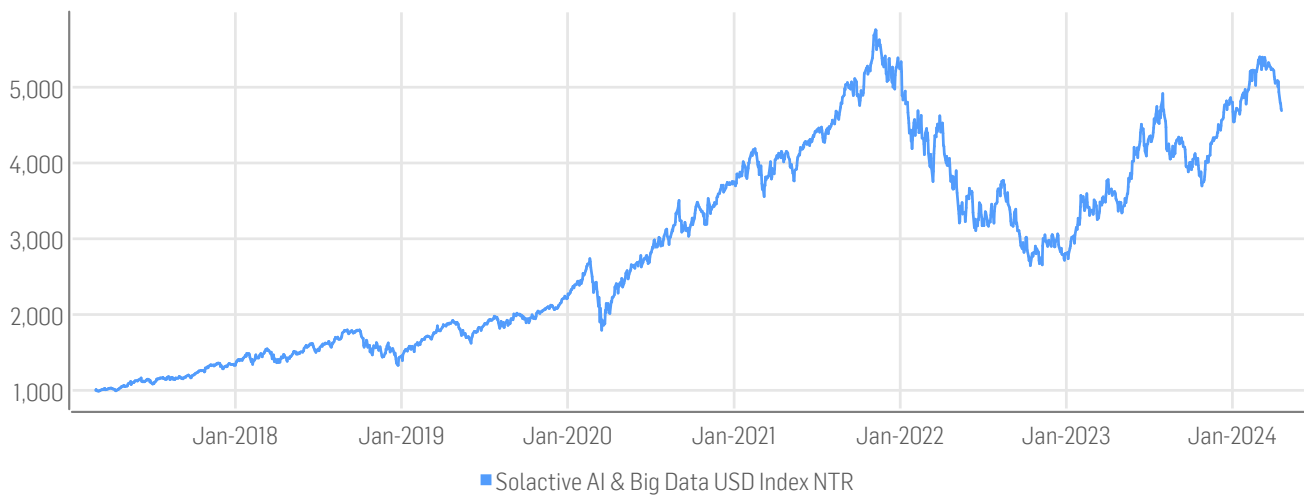
FACTSHEET - AS OF 18-Apr-2024

Solactive AI & Big Data USD Index NTR

DESCRIPTION

Representation of securities that have business operations in the field of AI applications and big data.

HISTORICAL PERFORMANCE



CHARACTERISTICS

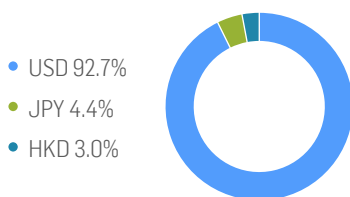
ISIN / WKN	SLOJAU	Base Value / Base Date	1000 Points / 28.02.2017
Bloomberg / Reuters	/ .SOAIBDUN	Last Price	4690,34
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 28.02.2017
Index Members	29		

STATISTICS

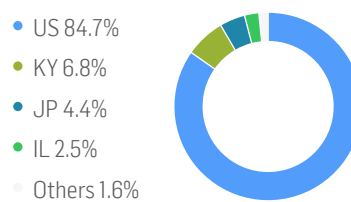
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-11.18%	-2.51%	22.23%	35.39%	-2.34%	369.03%
Performance (p.a.)						24.19%
Volatility (p.a.)	16.18%	22.83%	22.00%	26.29%	22.51%	29.70%
High	5323.66	5400.27	5400.27	5400.27	5400.27	5758.67
Low	4690.34	4690.34	3696.70	3340.57	4541.43	989.66
Sharpe Ratio*	-5.05	-0.66	2.04	1.17	-0.57	0.64
Max. Drawdown	-11.90%	-13.15%	-13.15%	-24.81%	-13.15%	-54.04%
VaR 95 \ 99				-44.2% \ -60.9%		-48.7% \ -78.2%
CVaR 95 \ 99				-58.2% \ -89.4%		-70.5% \ -107.1%

* 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



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 18-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
NVIDIA CORP	NVDA UW Equity	US	USD	7.55%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	6.47%
AMAZON.COM INC	AMZN UW Equity	US	USD	6.44%
MICROSOFT CORP	MSFT UW Equity	US	USD	5.70%
ADVANCED MICRO DEVICES	AMD UW Equity	US	USD	5.52%
ZETA GLOBAL HOLDINGS CORP-A	ZETA UN Equity	US	USD	4.85%
INTEL CORP	INTC UW Equity	US	USD	4.42%
PKSHA TECHNOLOGY INC	3993 JT Equity	JP	JPY	4.36%
LATTICE SEMICONDUCTOR CORP	LSCC UW Equity	US	USD	4.27%
AMBARELLA INC	AMBA UW Equity	KY	USD	3.89%

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