

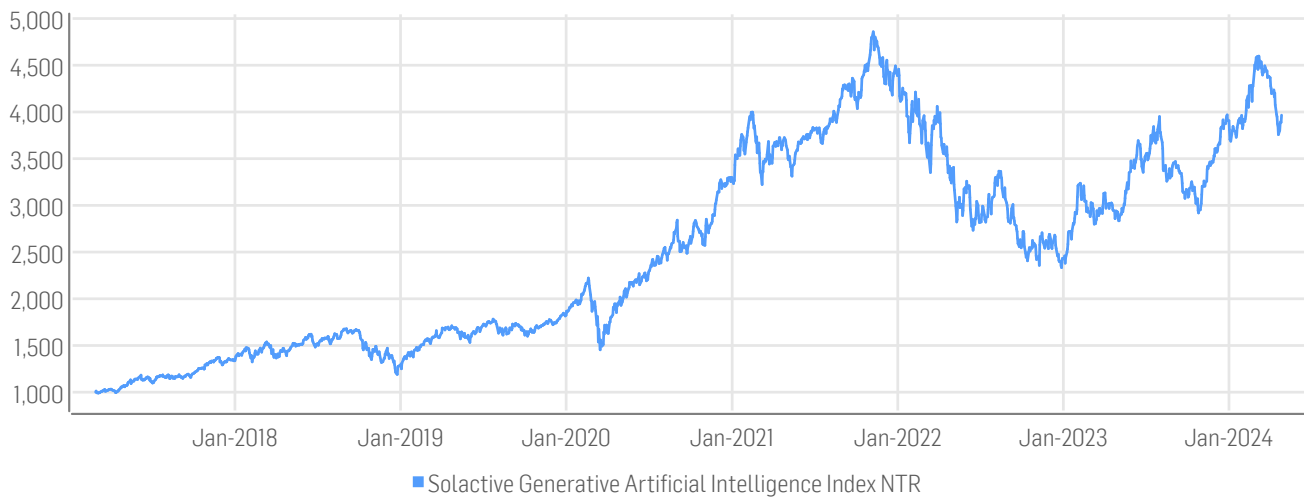
FACTSHEET - AS OF 26-Apr-2024

Solactive Generative Artificial Intelligence Index NTR

DESCRIPTION

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

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	SL0JBJ	Base Value / Base Date	1000 Points / 31.01.2017
Bloomberg / Reuters	/ SOLGAIN	Last Price	3965.92
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	EUR	History	Available daily back to 31.01.2017
Index Members	39		

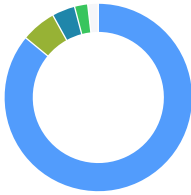
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-9.53%	2.18%	34.62%	38.74%	1.53%	296.59%
Performance (p.a.)						21.23%
Volatility (p.a.)	22.36%	26.26%	23.82%	26.08%	25.17%	29.17%
High	4383.74	4597.89	4597.89	4597.89	4597.89	4858.69
Low	3757.42	3757.42	2952.94	2834.58	3686.52	990.12
Sharpe Ratio*	-3.33	0.20	3.31	1.36	0.03	0.59
Max. Drawdown	-14.29%	-18.28%	-18.28%	-26.12%	-18.28%	-51.98%
VaR 95 \ 99				-40.9% \ -66.1%		-48.5% \ -77.0%
CVaR 95 \ 99				-55.8% \ -86.1%		-69.3% \ -103.7%

* 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).

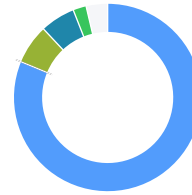
COMPOSITION BY CURRENCIES

- USD 85.9%
- JPY 6.0%
- HKD 4.0%
- EUR 2.3%
- Others 1.8%



COMPOSITION BY COUNTRIES

- US 81.2%
- KY 6.8%
- JP 6.0%
- DE 2.3%
- Others 3.7%



TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
NVIDIA CORP	NVDA UW Equity	US	USD	6.67%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	6.15%
AMAZON.COM INC	AMZN UW Equity	US	USD	5.55%
MICROSOFT CORP	MSFT UW Equity	US	USD	4.97%
ADVANCED MICRO DEVICES	AMD UW Equity	US	USD	4.79%
QUICKLOGIC CORP	QUIK UR Equity	US	USD	4.42%
LATTICE SEMICONDUCTOR CORP	LSCC UW Equity	US	USD	4.38%
ZETA GLOBAL HOLDINGS CORP-A	ZETA UN Equity	US	USD	4.00%
BAIRONG-W ORD	6608 HK Equity	KY	HKD	3.96%
CEVA INC	CEVA UW Equity	US	USD	3.83%

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