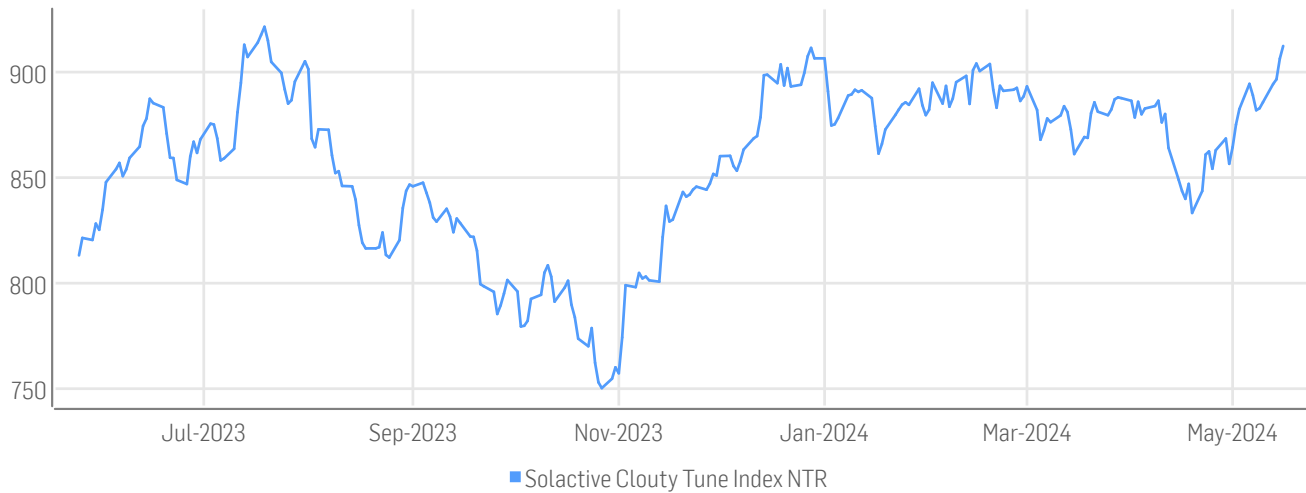


# FACTSHEET - AS OF 16-May-2024

## Solactive Clouty Tune Index NTR

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	SLOJQ9	Base Value / Base Date	1000 Points / 20.11.2020
Bloomberg / Reuters	/ .SOLTUNEN	Last Price	912.38
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 20.11.2020
Index Members	50		

## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	8.14%	1.32%	9.91%		0.65%	12.20%
Performance (p.a.)						12.50%
Volatility (p.a.)	15.27%	14.03%	13.70%		14.15%	15.10%
High	912.38	912.38	912.38		912.38	921.48
Low	833.25	833.25	833.25		833.25	750.27
Sharpe Ratio*	10.09	0.01	1.16		-0.25	0.48
Max. Drawdown	-1.63%	-7.81%	-8.58%		-8.08%	-18.58%
VaR 95 \ 99						-23.6% \ -33.4%
CVaR 95 \ 99						-30.9% \ -46.5%

\* 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 57.1%
- JPY 13.9%
- KRW 9.7%
- SEK 5.1%
- Others 14.1%



## COMPOSITION BY COUNTRIES

- US 46.1%
- JP 13.9%
- KR 9.7%
- KY 7.0%
- Others 23.2%



## TOP COMPONENTS AS OF 16-May-2024

Company	Ticker	Country	Currency	Index Weight (%)
SPOTIFY TECHNOLOGY SA	SPOT UN Equity	LU	USD	3.77%
FAIR ISAAC CORP	FICO UN Equity	US	USD	3.46%
TENCENT MUSIC ENTERTAINMENT GROUP	TME UN Equity	KY	USD	3.44%
NETFLIX INC	NFLX UW Equity	US	USD	3.32%
SNAP INC	SNAP UN Equity	US	USD	3.16%
UNIVERSAL MUSIC GROUP NV	UMG NA Equity	NL	EUR	2.78%
NEXT PLC	NXT LN Equity	GB	GBP	2.73%
TRADE DESK INC/THE -CLASS A	TTD UQ Equity	US	USD	2.60%
CLOUDFLARE INC - CLASS A	NET UN Equity	US	USD	2.56%
KONAMI GROUP CORP	9766 JT Equity	JP	JPY	2.51%

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