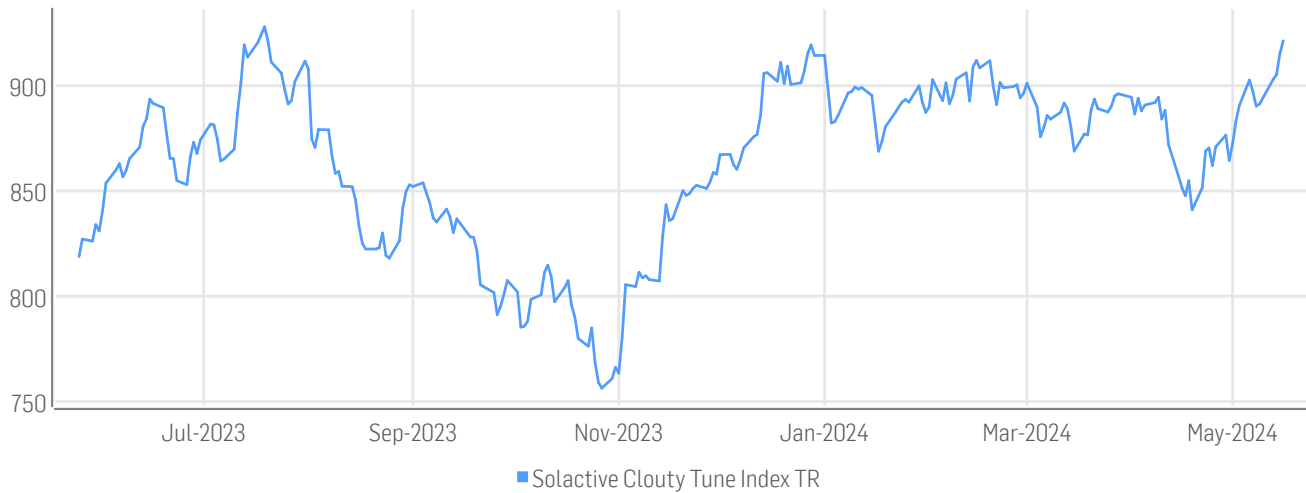


# FACTSHEET - AS OF 16-May-2024

## Solactive Clouty Tune Index TR

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	SLOJRA	Base Value / Base Date	1000 Points / 20.11.2020
Bloomberg / Reuters	/ .SOLTUNE	Last Price	921.29
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	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	8.20%	1.41%	10.09%		0.76%	12.51%
Performance (p.a.)						12.82%
Volatility (p.a.)	15.24%	14.01%	13.70%		14.14%	15.10%
High	921.29	921.29	921.29		921.29	927.98
Low	841.00	841.00	841.00		841.00	756.35
Sharpe Ratio*	10.22	0.04	1.18		-0.23	0.50
Max. Drawdown	-1.62%	-7.77%	-8.52%		-8.02%	-18.49%
VaR 95 \ 99						-23.6% \ -33.4%
CVaR 95 \ 99						-30.9% \ -46.4%

\* 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).

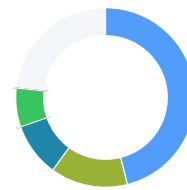
## COMPOSITION BY CURRENCIES

- USD 57.0%
- JPY 13.9%
- KRW 9.7%
- SEK 5.2%
- Others 14.2%



## COMPOSITION BY COUNTRIES

- US 46.1%
- JP 13.9%
- KR 9.7%
- KY 7.0%
- Others 23.3%



## TOP COMPONENTS AS OF 16-May-2024

Company	Ticker	Country	Currency	Index Weight (%)
SPOTIFY TECHNOLOGY SA	SPOT UN Equity	LU	USD	3.76%
FAIR ISAAC CORP	FICO UN Equity	US	USD	3.45%
TENCENT MUSIC ENTERTAINMENT GROUP	TME UN Equity	KY	USD	3.43%
NETFLIX INC	NFLX UW Equity	US	USD	3.31%
SNAP INC	SNAP UN Equity	US	USD	3.15%
UNIVERSAL MUSIC GROUP NV	UMG NA Equity	NL	EUR	2.77%
NEXT PLC	NXT LN Equity	GB	GBP	2.72%
TRADE DESK INC/THE -CLASS A	TTD UQ Equity	US	USD	2.60%
CLOUDFLARE INC - CLASS A	NET UN Equity	US	USD	2.55%
KONAMI GROUP CORP	9766 JT Equity	JP	JPY	2.51%

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