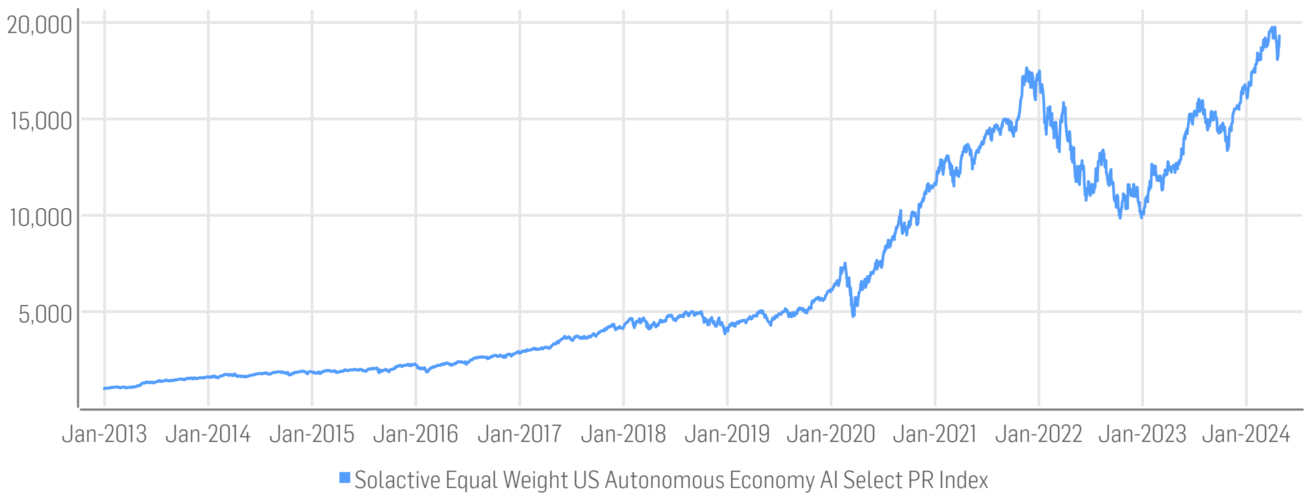
FACTSHEET - AS OF 26-Apr-2024
Solactive Equal Weight US Autonomous Economy AI Select PR Index

DESCRIPTION

Please insert - if required

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	SL0KBZ	Base Value / Base Date	1000 Points / 31.12.2019
Bloomberg / Reuters	SOLUSEIP Index/ .SOLUSEIP	Last Price	19319.15
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price Return	Calculation	9:30am to 4:50pm (EST), every 15 seconds
Index Currency	USD	History	Available daily back to 31.12.2019
Index Members	10		

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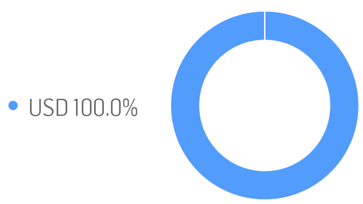
STATISTICS

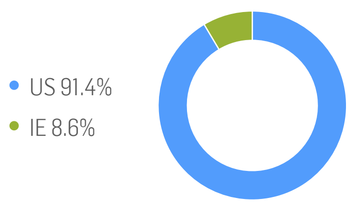
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.60%	10.92%	44.06%	53.14%	16.11%	219.41%
Performance (p.a.)						30.84%
Volatility (p.a.)	22.80%	19.40%	17.98%	19.53%	18.96%	32.03%
High	19764.62	19764.62	19764.62	19764.62	19764.62	19764.62
Low	18081.09	17415.65	13529.70	12411.51	16084.61	4744.48
Sharpe Ratio*	-1.02	2.42	5.81	2.50	2.79	0.80
Max. Drawdown	-8.52%	-8.52%	-8.52%	-16.68%	-8.52%	-44.22%
VaR 95 \ 99				-30.7% \ -47.0%		-49.2% \ -88.2%
CVaR 95 \ 99				-37.5% \ -49.9%		-76.1% \ -125.5%

* 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



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
NVIDIA CORP	NVDA UW Equity	US	USD	13.01%
GENERAL MOTORS CO	GM UN Equity	US	USD	12.02%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	10.52%
AMAZON.COM INC	AMZN UW Equity	US	USD	10.42%
LAM RESEARCH CORP	LRCX UW Equity	US	USD	9.93%
QUALCOMM INC	QCOM UW Equity	US	USD	9.76%
INTUITIVE SURGICAL INC	ISRG UW Equity	US	USD	9.23%
MICROSOFT CORP	MSFT UW Equity	US	USD	9.18%
MEDTRONIC PLC	MDT UN Equity	IE	USD	8.56%
TESLA INC	TSLA UW Equity	US	USD	7.37%

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The index is launched on 31-Dec-2019. All information, including index levels, provided for any date or time period prior to the launch date is back-tested. Back-tested performance is not actual performance, but is hypothetical. The back-test calculations are based on the same or fundamentally the same methodology that was in effect when the index was launched. A back-test calculation means that no actual investment which allowed a tracking of the performance of the Index was possible at any time during the period of the back-test calculation and that as a result any comparison is purely hypothetical. The methodology and the model used for the calculation and back-test calculation of the Index were developed with the advantage of hindsight. In reality, it is not possible to invest with the advantage of hindsight and therefore this performance comparison is purely theoretical.

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