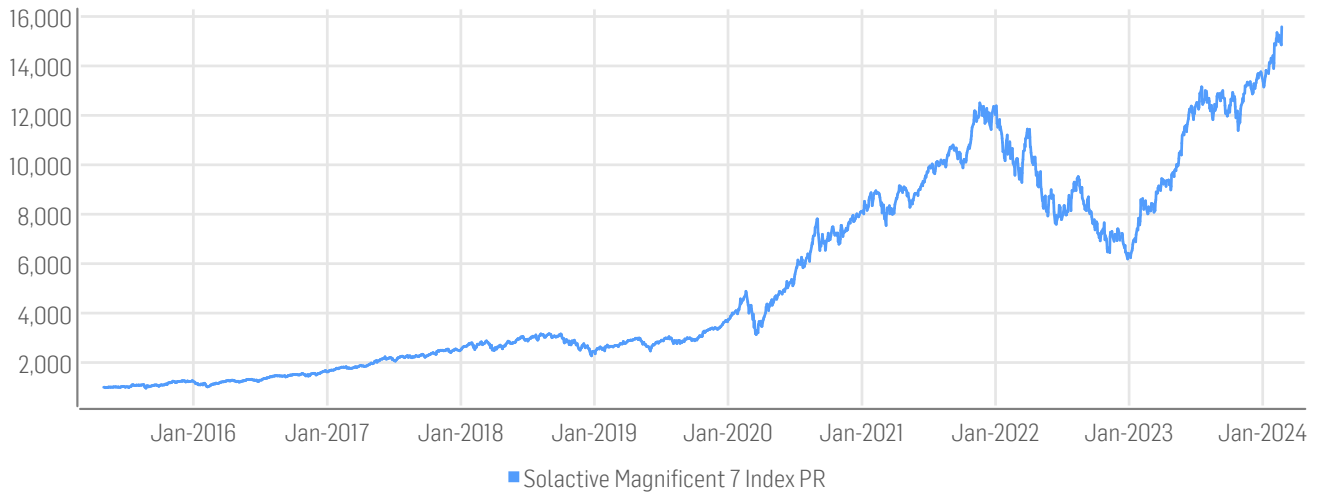


# FACTSHEET - AS OF 22-Feb-2024

## Solactive Magnificent 7 Index PR

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	SLOKR1	Base Value / Base Date	1000 Points / 01.01.2015
Bloomberg / Reuters	SOLMAG7P Index/ .SOLMAG7P	Last Price	15585.28
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 01.01.2015
Index Members	7		

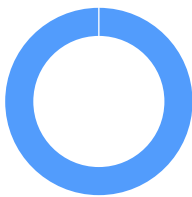
## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	9.82%	17.82%	27.16%	89.25%	14.44%	1458.53%
Performance (p.a.)						36.56%
Volatility (p.a.)	30.81%	22.79%	23.59%	24.32%	26.45%	29.46%
High	15585.28	15585.28	15585.28	15585.28	15585.28	15585.28
Low	13896.95	12865.36	11387.84	8080.38	13146.93	964.00
Sharpe Ratio*	6.74	3.92	2.44	3.52	5.28	1.06
Max. Drawdown	-3.61%	-4.48%	-12.42%	-13.43%	-3.61%	-50.51%
VaR 95 \ 99				-35.2% \ -50.9%		-48.7% \ -82.3%
CVaR 95 \ 99				-45.2% \ -62.8%		-71.6% \ -108.7%

\* 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).

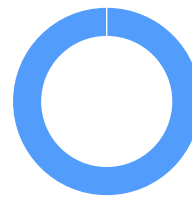
## COMPOSITION BY CURRENCIES

• USD 100.0%



## COMPOSITION BY COUNTRIES

• US 100.0%



## TOP COMPONENTS AS OF 22-Feb-2024

Company	Ticker	Country	Currency	Index Weight (%)
NVIDIA CORP	NVDA UW Equity	US	USD	20.21%
META PLATFORMS INC	META UW Equity	US	USD	17.45%
AMAZON.COM INC	AMZN UW Equity	US	USD	15.46%
MICROSOFT CORP	MSFT UW Equity	US	USD	12.99%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	12.33%
APPLE INC	AAPL UW Equity	US	USD	11.58%
TESLA INC	TSLA UW Equity	US	USD	9.99%

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