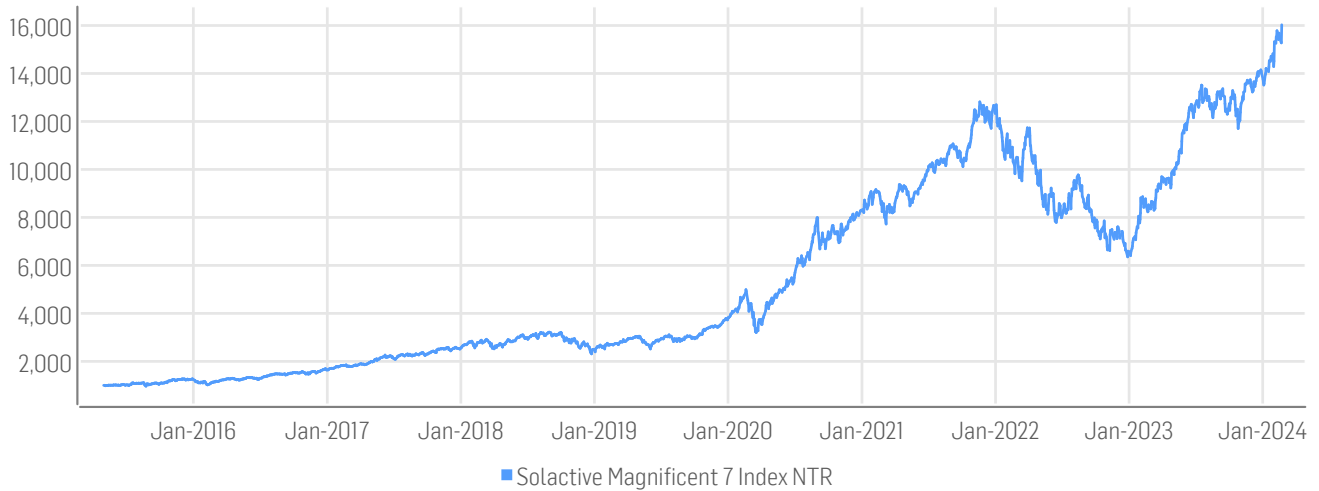


FACTSHEET - AS OF 22-Feb-2024

Solactive Magnificent 7 Index NTR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	SLOKR2	Base Value / Base Date	1000 Points / 01.01.2015
Bloomberg / Reuters	SOLMAG7N Index/ .SOLMAG7N	Last Price	16031.07
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total 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		

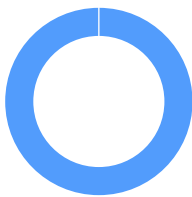
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	9.87%	17.87%	27.26%	89.52%	14.48%	1503.11%
Performance (p.a.)						37.00%
Volatility (p.a.)	30.82%	22.80%	23.59%	24.32%	26.45%	29.46%
High	16031.07	16031.07	16031.07	16031.07	16031.07	16031.07
Low	14288.56	13227.78	11704.81	8299.70	13517.40	966.77
Sharpe Ratio*	6.79	3.93	2.45	3.54	5.30	1.08
Max. Drawdown	-3.61%	-4.48%	-12.42%	-13.40%	-3.61%	-50.42%
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).

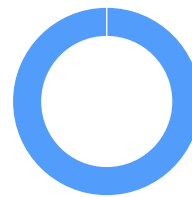
COMPOSITION BY CURRENCIES

• 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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