

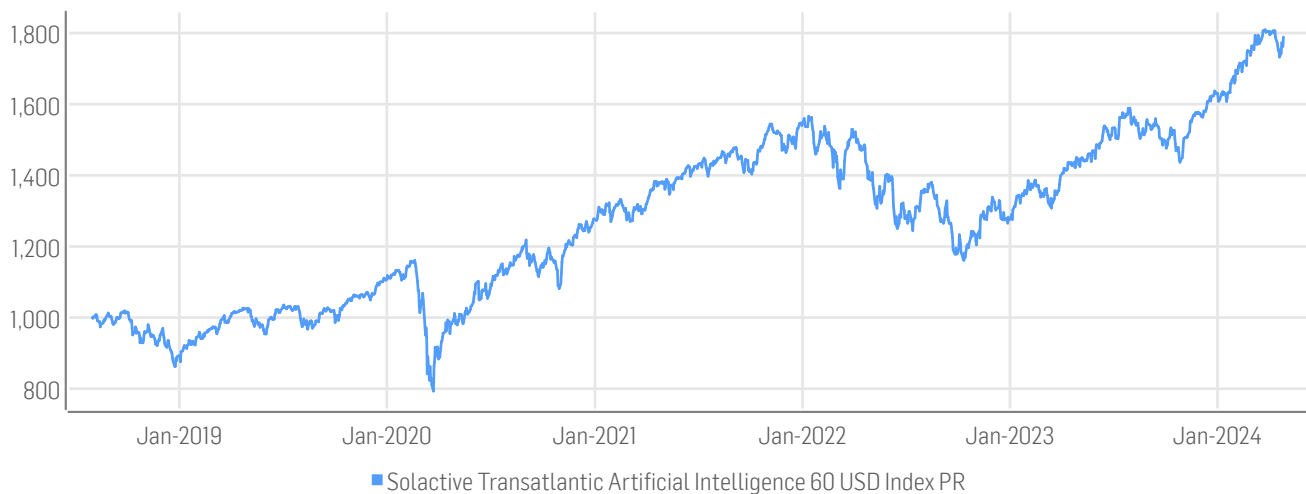
# FACTSHEET - AS OF 26-Apr-2024

## Solactive Transatlantic Artificial Intelligence 60 USD Index PR

### DESCRIPTION

Representation of securities across different sectors that use AI applications.

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

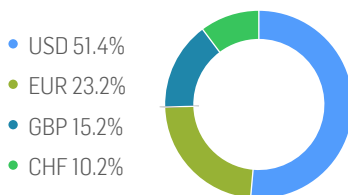
ISIN / WKN	SL0LJ0	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .STAIG0UP	Last Price	1788.98
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price Return	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 08.05.2017
Index Members	60		

## STATISTICS

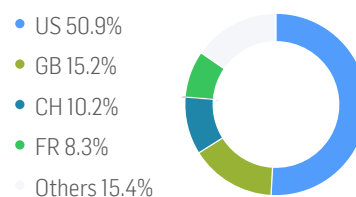
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.85%	7.32%	24.51%	25.13%	9.73%	78.90%
Performance (p.a.)						10.67%
Volatility (p.a.)	10.99%	11.64%	10.51%	11.30%	11.38%	17.62%
High	1806.70	1809.34	1809.34	1809.34	1809.34	1809.34
Low	1732.52	1659.27	1448.67	1425.04	1607.68	793.28
Sharpe Ratio*	-1.38	2.40	4.83	1.79	2.43	0.30
Max. Drawdown	-4.11%	-4.25%	-4.25%	-9.57%	-4.25%	-31.67%
VaR 95 \ 99				-17.6% \ -25.8%		-26.0% \ -49.2%
CVaR 95 \ 99				-22.2% \ -28.0%		-42.5% \ -77.7%

\* 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



## COMPOSITION BY COUNTRIES



## TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
NVIDIA CORP	NVDA UW Equity	US	USD	7.39%
AMAZON.COM INC	AMZN UW Equity	US	USD	5.35%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	5.20%
ASML HOLDING NV	ASML NA Equity	NL	EUR	5.18%
META PLATFORMS INC	META UW Equity	US	USD	4.97%
MICROSOFT CORP	MSFT UW Equity	US	USD	4.86%
NESTLE SA	NESN SE Equity	CH	CHF	3.86%
SHELL PLC	SHEL LN Equity	GB	GBP	3.39%
ASTRAZENECA PLC	AZN LN Equity	GB	GBP	3.20%
NOVARTIS AG	NOVN SE Equity	CH	CHF	2.80%

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