

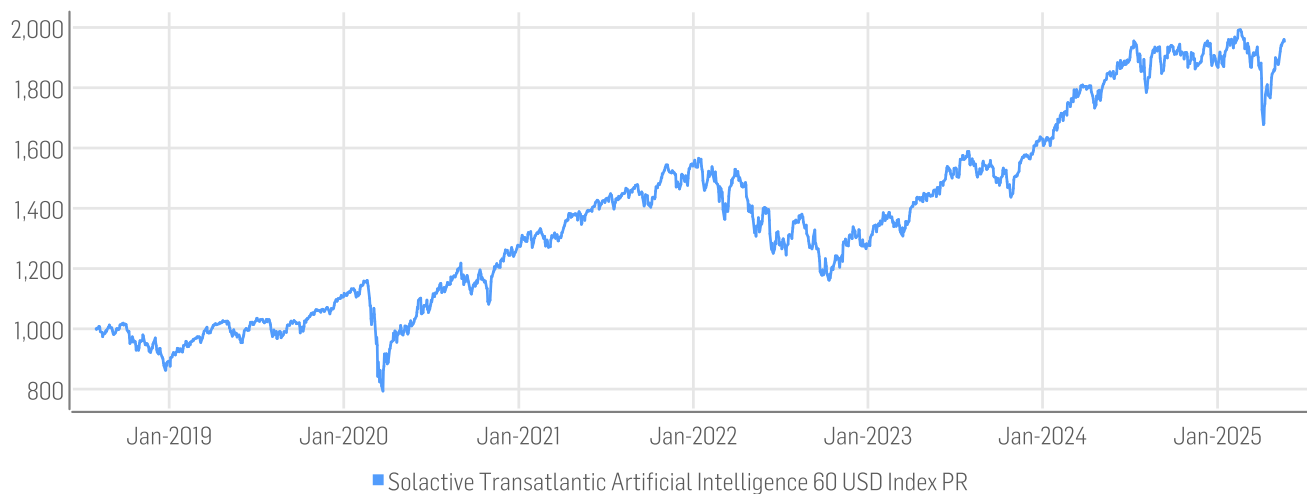
FACTSHEET - AS OF 21-May-2025

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	1953.92
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		

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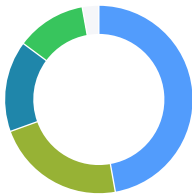
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	10.63%	-1.57%	4.05%	5.80%	4.37%	95.39%
Performance (p.a.)						10.35%
Volatility (p.a.)	11.54%	21.34%	17.07%	15.14%	18.41%	17.20%
High	1960.46	1985.07	1992.52	1992.52	1992.52	1992.52
Low	1766.19	1677.52	1677.52	1677.52	1677.52	793.28
Sharpe Ratio*	20.60	-0.49	0.24	0.11	0.40	0.35
Max. Drawdown	-1.19%	-15.49%	-15.81%	-15.81%	-15.81%	-31.67%
VaR 95 \ 99				-26.7% \ -43.9%		-25.8% \ -46.0%
CVaR 95 \ 99				-39.5% \ -69.3%		-41.7% \ -75.1%

* 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 47.2%
- EUR 22.3%
- GBp 15.7%
- CHF 12.0%
- Others 2.8%



COMPOSITION BY COUNTRIES

- US 46.8%
- GB 15.7%
- CH 12.0%
- FR 7.6%
- Others 18.0%



TOP COMPONENTS AS OF 21-May-2025

Company	Ticker	Country	Currency	Index Weight (%)
MICROSOFT CORP	MSFT UW Equity	US	USD	5.17%
NVIDIA CORP	NVDA UW Equity	US	USD	5.14%
META PLATFORMS INC	META UW Equity	US	USD	4.84%
AMAZON.COM INC	AMZN UW Equity	US	USD	4.70%
APPLE INC	AAPL UW Equity	US	USD	4.53%
SAP SE	SAP GY Equity	DE	EUR	4.01%
ASML HOLDING NV	ASML NA Equity	NL	EUR	3.78%
NESTLE SA	NESN SE Equity	CH	CHF	3.65%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	3.56%
TESLA INC	TSLA UW Equity	US	USD	3.40%

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