

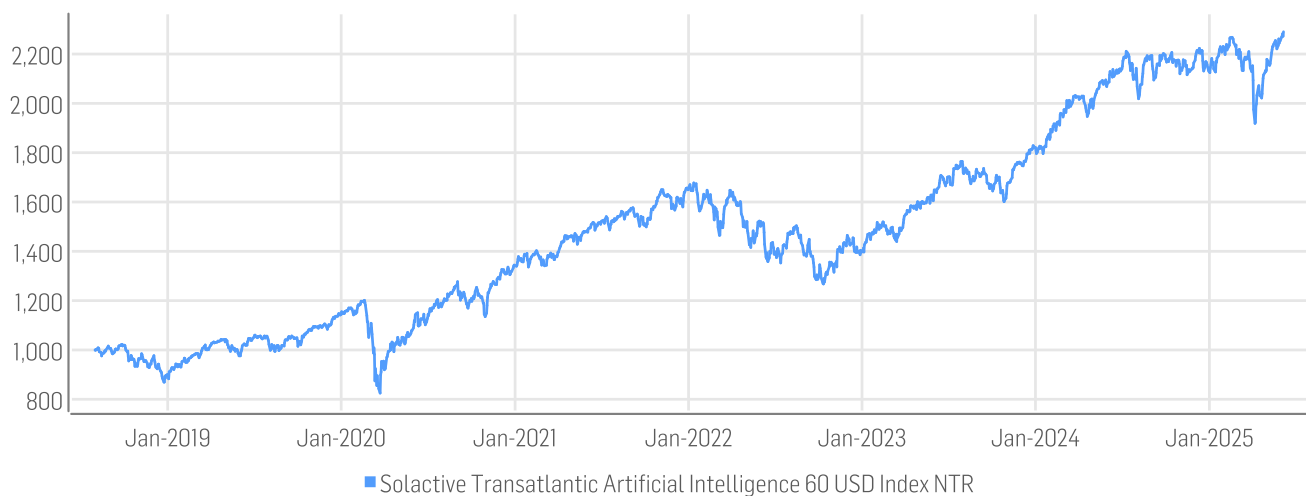
# FACTSHEET - AS OF 06-Jun-2025

## Solactive Transatlantic Artificial Intelligence 60 USD Index NTR

### DESCRIPTION

Representation of securities across different sectors that use AI applications.

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

|                     |                  |                        |   |
|---------------------|------------------|------------------------|---|
| ISIN / WKN          | SL0LJ1           | Base Value / Base Date | 1000 Points / 08.05.2017                    |
| Bloomberg / Reuters | / .STAIG0UN      | Last Price             | 2290.45                                     |
| Index Calculator    | Solactive AG     | Dividends              | Reinvested                                  |
| Index Type          | Net Total 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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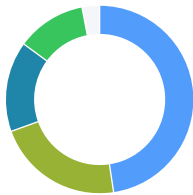
### STATISTICS

| USD                | 30D     | 90D     | 180D    | 360D            | YTD     | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|-----------------|
| Performance        | 6.29%   | 3.70%   | 3.42%   | 8.74%           | 7.58%   | 129.05%         |
| Performance (p.a.) |         |         |         |                 |         | 12.87%          |
| Volatility (p.a.)  | 9.96%   | 20.85%  | 17.17%  | 15.15%          | 17.70%  | 17.16%          |
| High               | 2290.45 | 2290.45 | 2290.45 | 2290.45         | 2290.45 | 2290.45         |
| Low                | 2154.38 | 1918.65 | 1918.65 | 1918.65         | 1918.65 | 824.96          |
| Sharpe Ratio*      | 10.64   | 0.56    | 0.16    | 0.30            | 0.81    | 0.50            |
| Max. Drawdown      | -1.51%  | -13.18% | -15.40% | -15.40%         | -15.40% | -31.34%         |
| VaR 95 \ 99        |         |         |         | -26.7% \ -43.9% |         | -25.6% \ -45.9% |
| CVaR 95 \ 99       |         |         |         | -39.4% \ -69.3% |         | -41.4% \ -74.9% |

\* 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 47.6%
- EUR 21.9%
- GBp 15.5%
- CHF 11.9%
- Others 3.0%



### COMPOSITION BY COUNTRIES

- US 47.2%
- GB 15.5%
- CH 11.9%
- FR 7.3%
- Others 18.0%



### TOP COMPONENTS AS OF 06-Jun-2025

| Company            | Ticker          | Country | Currency | Index Weight (%) |
|--------------------|-----------------|---------|----------|------------------|
| NVIDIA CORP        | NVDA UW Equity  | US      | USD      | 5.43%            |
| MICROSOFT CORP     | MSFT UW Equity  | US      | USD      | 5.28%            |
| META PLATFORMS INC | META UW Equity  | US      | USD      | 5.22%            |
| AMAZON.COM INC     | AMZN UW Equity  | US      | USD      | 4.90%            |
| APPLE INC          | AAPL UW Equity  | US      | USD      | 4.49%            |
| SAP SE             | SAP GY Equity   | DE      | EUR      | 4.05%            |
| ASML HOLDING NV    | ASML NA Equity  | NL      | EUR      | 3.74%            |
| ALPHABET INC-CL A  | GOOGL UW Equity | US      | USD      | 3.60%            |
| NESTLE SA          | NESN SE Equity  | CH      | CHF      | 3.51%            |
| NOVO NORDISK A/S   | NOVOB DC Equity | DK      | DKK      | 3.01%            |

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