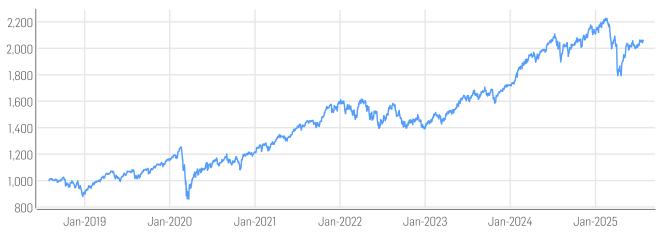


FACTSHEET - AS OF 25-Jul-2025 Solactive Transatlantic Artificial Intelligence 60 EUR Index PR

DESCRIPTION

Representation of securities across different sectors that use Al applications.

HISTORICAL PERFORMANCE



Solactive Transatlantic Artificial Intelligence 60 EUR Index PR

CHARACTERISTICS

ISIN / WKN	SLOLJW
Bloomberg / Reuters	SOTAI60P Index/ .SOTAI60P
Index Calculator	Solactive AG
Index Type	Price Return
Index Currency	EUR
Index Memhers	60

Base Value / Base Date	1000 Points / 08.05.2017
Last Price	2059.01
Dividends	Not included
Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
History	Available daily back to 08.05.2017

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STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	2.63%	8.66%	-5.36%	2.77%	-2.43%	105.90%
Performance (p.a.)						10.90%
Volatility (p.a.)	7.94%	11.03%	16.88%	15.32%	16.28%	16.38%
High	2062.22	2062.22	2226.15	2226.15	2226.15	2226.15
Low	2004.01	1901.68	1792.71	1792.71	1792.71	860.60
Sharpe Ratio*	4.43	3.46	-0.74	0.06	-0.38	0.55
Max. Drawdown	-0.94%	-2.87%	-19.47%	-19.47%	-19.47%	-31.46%
VaR 95 \ 99				-26.1% \ -50.8%		-24.5% \ -48.2%
CVaR 95 \ 99				-41.4% \ -77.9%		-40.4% \ -73.0%

^{*} 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 49.5%
- EUR 21.0%
- GBp 15.3%
- CHF 11.4%
- Others 2.7%

COMPOSITION BY COUNTRIES

- US 49.1%
- GB 15.3%
- CH 11.4%
- FR 7.2%
- Others 17.0%



TOP COMPONENTS AS OF 25-Jul-2025

Company	Ticker	Country	Currency	Index Weight (%)
NVIDIA CORP	NVDA UW Equity	US	USD	6.39%
MICROSOFT CORP	MSFT UW Equity	US	USD	5.54%
META PLATFORMS INC	META UW Equity	US	USD	5.13%
AMAZON.COM INC	AMZN UW Equity	US	USD	5.10%
APPLE INC	AAPL UW Equity	US	USD	4.53%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	3.85%
SAP SE	SAP GY Equity	DE	EUR	3.61%
ASML HOLDING NV	ASML NA Equity	NL	EUR	3.36%
TESLA INC	TSLA UW Equity	US	USD	3.03%
NESTLE SA	NESN SE Equity	CH	CHF	2.95%



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