

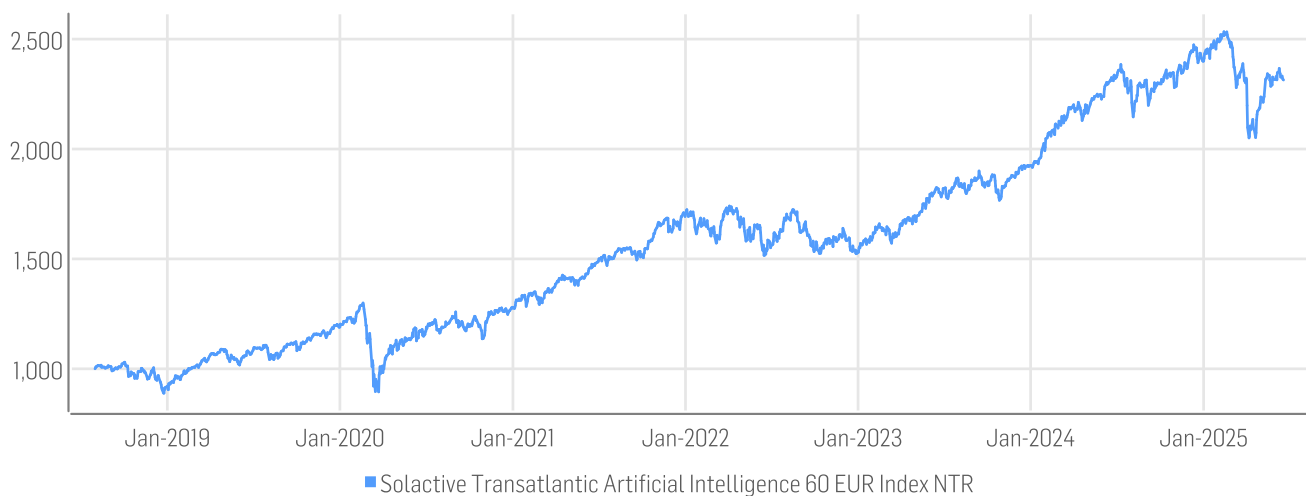
FACTSHEET - AS OF 19-Jun-2025

Solactive Transatlantic Artificial Intelligence 60 EUR Index NTR

DESCRIPTION

Representation of securities across different sectors that use AI applications.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	SL0LJX	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .SOTA160N	Last Price	2313.79
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 08.05.2017
Index Members	60		

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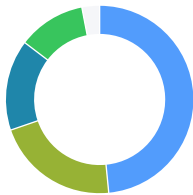
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.94%	-1.71%	-3.28%	0.15%	-3.59%	131.38%
Performance (p.a.)						12.96%
Volatility (p.a.)	10.53%	20.95%	17.28%	15.68%	17.55%	16.47%
High	2366.79	2388.40	2533.54	2533.54	2533.54	2533.54
Low	2285.09	2050.39	2050.39	2050.39	2050.39	889.37
Sharpe Ratio*	-1.21	-0.42	-0.49	-0.11	-0.54	0.67
Max. Drawdown	-2.24%	-14.15%	-19.07%	-19.07%	-19.07%	-31.13%
VaR 95 \ 99				-26.1% \ -50.8%		-24.6% \ -48.6%
CVaR 95 \ 99				-41.8% \ -77.9%		-40.6% \ -74.3%

* 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).

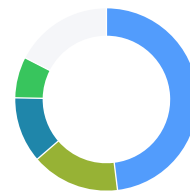
COMPOSITION BY CURRENCIES

- USD 48.4%
- EUR 21.3%
- GBp 15.6%
- CHF 11.6%
- Others 3.0%



COMPOSITION BY COUNTRIES

- US 48.1%
- GB 15.6%
- CH 11.6%
- FR 7.2%
- Others 17.5%



TOP COMPONENTS AS OF 19-Jun-2025

Company	Ticker	Country	Currency	Index Weight (%)
NVIDIA CORP	NVDA UW Equity	US	USD	5.62%
MICROSOFT CORP	MSFT UW Equity	US	USD	5.43%
META PLATFORMS INC	META UW Equity	US	USD	5.24%
AMAZON.COM INC	AMZN UW Equity	US	USD	4.91%
APPLE INC	AAPL UW Equity	US	USD	4.36%
SAP SE	SAP GY Equity	DE	EUR	3.74%
ASML HOLDING NV	ASML NA Equity	NL	EUR	3.71%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	3.62%
NESTLE SA	NESN SE Equity	CH	CHF	3.39%
TESLA INC	TSLA UW Equity	US	USD	3.23%

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