

# FACTSHEET - AS OF 15-Jan-2025

## Solactive Magnificent Seven Index NTR

### DESCRIPTION

Representation of Magnificent Seven stocks

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

|                     |                          |                        |  |
|---------------------|--------------------------|------------------------|--|
| ISIN / WKN          | DE000SLOMN03 / SLOMN0    | Base Value / Base Date | 1000 Points / 01.05.2015                 |
| Bloomberg / Reuters | SOLMAG7 Index / .SOLMAG7 | Last Price             | 23422.35                                 |
| Index Calculator    | Solactive AG             | Dividends              | Reinvested                               |
| Index Type          | Net Total Return         | Calculation            | 9:30am to 4:50pm (EST), every 15 seconds |
| Index Currency      | USD                      | History                | Available daily back to 01.05.2015       |
| Index Members       | 7                        |                        |  |

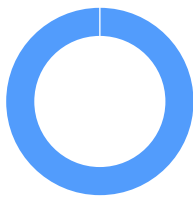
## STATISTICS

| USD                | 30D      | 90D      | 180D     | 360D            | YTD      | Since Inception  |
|--------------------|----------|----------|----------|-----------------|----------|------------------|
| Performance        | -3.22%   | 19.21%   | 22.39%   | 59.95%          | 2.06%    | 2242.23%         |
| Performance (p.a.) |          |          |          |                 |          | 38.37%           |
| Volatility (p.a.)  | 28.01%   | 25.00%   | 26.86%   | 24.75%          | 28.08%   | 28.20%           |
| High               | 24290.09 | 24290.09 | 24290.09 | 24290.09        | 23826.06 | 24290.09         |
| Low                | 22588.83 | 19534.62 | 17130.24 | 14383.77        | 22588.83 | 969.82           |
| Sharpe Ratio*      | -1.33    | 3.99     | 1.73     | 2.29            | 2.13     | 1.21             |
| Max. Drawdown      | -7.00%   | -7.00%   | -12.48%  | -17.95%         | -5.19%   | -49.87%          |
| VaR 95 \ 99        |          |          |          | -40.5% \ -68.7% |          | -47.3% \ -79.2%  |
| CVaR 95 \ 99       |          |          |          | -59.5% \ -82.6% |          | -68.6% \ -102.7% |

\* 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).

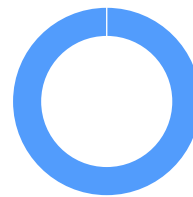
## COMPOSITION BY CURRENCIES

• USD 100.0%



## COMPOSITION BY COUNTRIES

• US 100.0%



## TOP COMPONENTS AS OF 15-Jan-2025

| Company            | Ticker          | Country | Currency | Index Weight (%) |
|--------------------|-----------------|---------|----------|------------------|
| TESLA INC          | TSLA UW Equity  | US      | USD      | 15.87%           |
| ALPHABET INC-CL A  | GOOGL UW Equity | US      | USD      | 15.50%           |
| AMAZON.COM INC     | AMZN UW Equity  | US      | USD      | 14.80%           |
| META PLATFORMS INC | META UW Equity  | US      | USD      | 14.42%           |
| APPLE INC          | AAPL UW Equity  | US      | USD      | 13.52%           |
| MICROSOFT CORP     | MSFT UW Equity  | US      | USD      | 13.35%           |
| NVIDIA CORP        | NVDA UW Equity  | US      | USD      | 12.54%           |

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