

FACTSHEET - À PARTIR DU 20 May 2022

Solactive GAFAM AR Index

DESCRIPTION

Avec Google (Alphabet), Apple, Facebook, Amazon et Microsoft, les poids lourds de l'industrie technologique américaine sont réunis dans un seul indice.

PERFORMANCE HISTORIQUE*



DONNEES CLEFS

ISIN / WKN	DE000SLA2UA7 / SLA2UA	Valeur / Date initiales	100 Points / 24.11.2016
Bloomberg / Reuters	GAFAM Index / .GAFAM	Prix actuel	304.18
Calculateur de l'Indice	Solactive AG	Dividendes	Not included (Price index)
Type d'Indice	Price Return	Calcul	09 :30am to 4 :30pm (EST), every 15 seconds
Monnaie de l'Indice	EUR	Données	Disponible sur une base journalière depuis 24.11.2016
Composants de l'Indice	5		

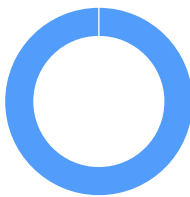
STATISTIQUES

EUR	30J	90J	180J	360J	YTD	Depuis sa Création
Performance	-14.37%	-11.36%	-26.18%	-3.70%	-24.80%	204.18%
Performance (p.a.)						22.49%
Volatilité (p.a.)	49.50%	39.99%	36.89%	28.71%	39.50%	27.27%
Maxi	356.62	387.76	414.74	414.74	410.98	414.74
Mini	303.48	303.48	303.48	303.48	303.48	95.90
Sharpe Ratio*	-1.70	-0.95	-1.23	-0.11	-1.31	0.85
Max. Drawdown	-14.90%	-21.74%	-26.83%	-26.83%	-26.16%	-29.80%
VaR 95 \ 99				-49.2% \ -90.7%		-46.1% \ -78.4%
CVaR 95 \ 99				-73.2% \ -130.9%		-67.5% \ -108.9%

* 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).

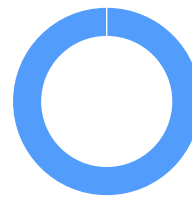
EXPOSITION AU RISQUE DE CHANGE

• USD 100.0%



EXPOSITION AU RISQUE-PAYS

• US 100.0%



COMPOSANTS 20 May 2022

Code	Monnaie	Pays	Société	Poids
MSFT UW Equity	USD	US	MICROSOFT CORP	21.71%
GOOGL UW Equity	USD	US	ALPHABET INC-CL A	21.51%
AAPL UW Equity	USD	US	APPLE INC	21.04%
AMZN UW Equity	USD	US	AMAZON.COM INC	19.23%
FB UW Equity	USD	US	META PLATFORMS INC	16.51%

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