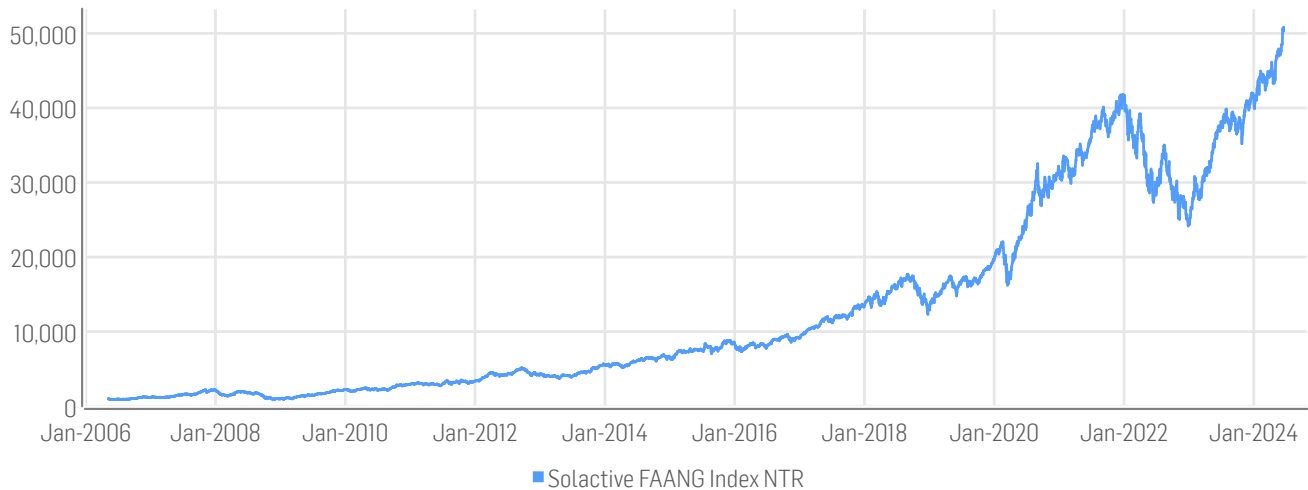


FACTSHEET - AS OF 18-Jun-2024

Solactive FAANG Index NTR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOAVR4 / SLOAVR	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	- / .SOFAANGN	Last Price	50296.29
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	9:00 am to 4:50 pm (EST), every 15 seconds
Index Currency	USD	History	Available daily back to 08.05.2006
Index Members	6		

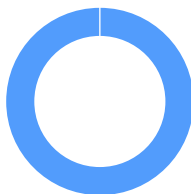
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	5.53%	12.06%	19.73%	33.88%	20.79%	4929.63%
Performance (p.a.)						24.15%
Volatility (p.a.)	15.69%	18.52%	19.03%	19.25%	19.40%	27.03%
High	50806.24	50806.24	50806.24	50806.24	50806.24	50806.24
Low	46978.21	43289.48	39914.63	35190.96	39914.63	858.04
Sharpe Ratio*	5.56	2.89	2.04	1.51	2.27	0.70
Max. Drawdown	-1.96%	-6.16%	-6.16%	-11.68%	-6.16%	-61.53%
VaR 95 \ 99				-32.5% \ -41.1%		-43.6% \ -73.9%
CVaR 95 \ 99				-41.5% \ -63.5%		-64.4% \ -101.0%

* 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).

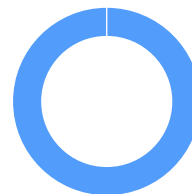
COMPOSITION BY CURRENCIES

• USD 100.0%



COMPOSITION BY COUNTRIES

• US 100.0%



TOP COMPONENTS AS OF 18-Jun-2024

Company	Ticker	Country	Currency	Index Weight (%)
APPLE INC	AAPL UW Equity	US	USD	39.11%
AMAZON.COM INC	AMZN UW Equity	US	USD	20.28%
META PLATFORMS INC	META UW Equity	US	USD	13.56%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	12.82%
ALPHABET INC C-SHARES	GOOG UW Equity	US	USD	10.67%
NETFLIX INC	NFLX UW Equity	US	USD	3.57%

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