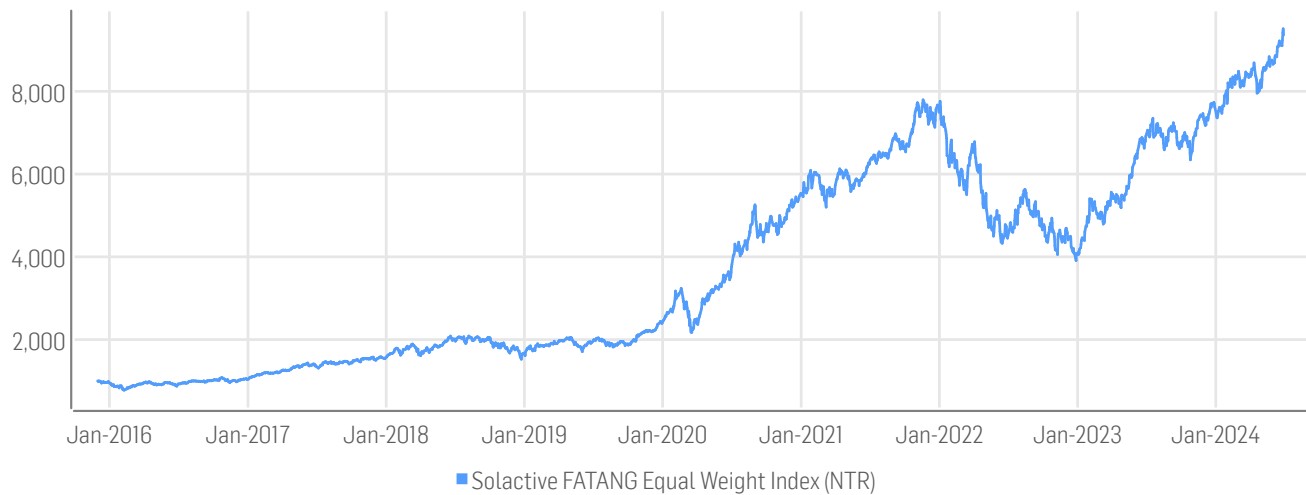


FACTSHEET - AS OF 28-Jun-2024

Solactive FATANG Equal Weight Index (NTR)

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOC5C6	Base Value / Base Date	1000 Points / 01.12.2015
Bloomberg / Reuters	/ .FATANGEN	Last Price	9359.67
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 01.12.2015
Index Members	6		

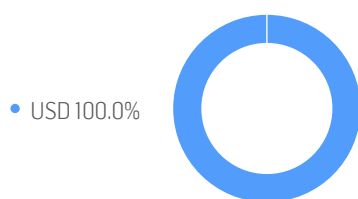
FACTSHEET - AS OF 28-Jun-2024
Solactive FATANG Equal Weight Index (NTR)

STATISTICS

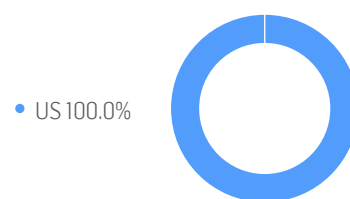
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	7.02%	12.30%	22.69%	33.89%	22.69%	835.97%
Performance (p.a.)						29.80%
Volatility (p.a.)	14.86%	19.22%	20.31%	21.29%	20.29%	29.03%
High	9512.47	9512.47	9512.47	9512.47	9512.47	9512.47
Low	8653.47	7956.06	7358.42	6343.31	7358.42	777.48
Sharpe Ratio*	8.28	2.85	2.27	1.37	2.24	0.84
Max. Drawdown	-1.61%	-8.44%	-8.44%	-13.66%	-8.44%	-49.86%
VaR 95 \ 99				-33.8% \ -60.0%		-48.7% \ -82.6%
CVaR 95 \ 99				-46.9% \ -76.2%		-70.8% \ -109.2%

* 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



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 28-Jun-2024

Company	Ticker	Country	Currency	Index Weight (%)
APPLE INC	AAPL UW Equity	US	USD	18.43%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	17.88%
TESLA INC	TSLA UW Equity	US	USD	17.09%
NETFLIX INC	NFLX UW Equity	US	USD	16.16%
AMAZON.COM INC	AMZN UW Equity	US	USD	15.86%
META PLATFORMS INC	META UW Equity	US	USD	14.58%

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