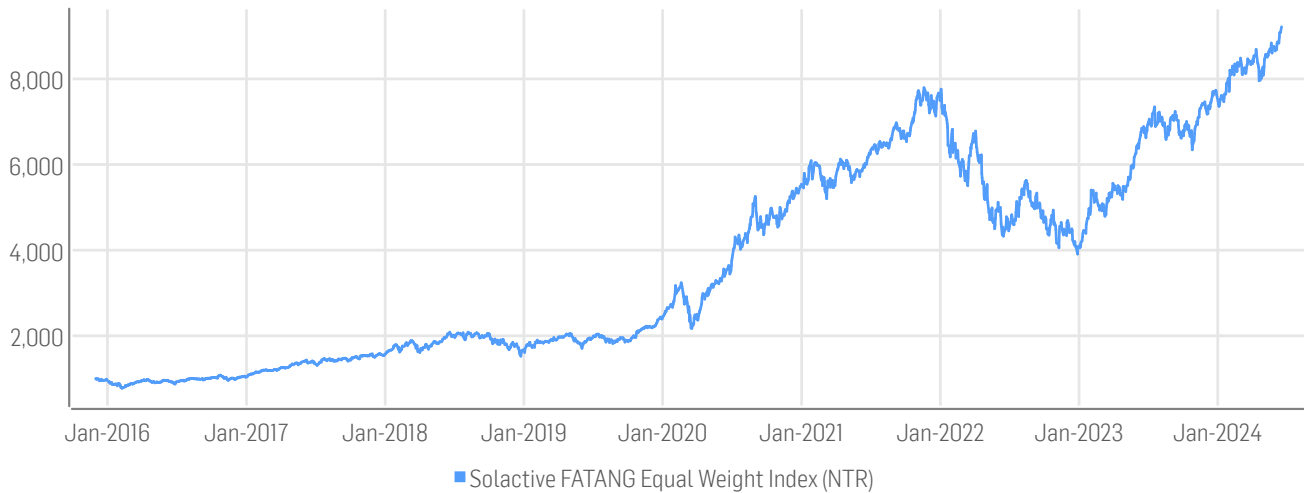


# FACTSHEET - AS OF 17-Jun-2024

## 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	9217.79
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		

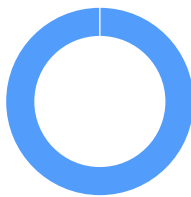
## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	6.04%	10.50%	21.00%	35.07%	20.83%	821.78%
Performance (p.a.)						29.69%
Volatility (p.a.)	14.67%	18.59%	20.07%	21.51%	20.42%	29.06%
High	9217.79	9217.79	9217.79	9217.79	9217.79	9217.79
Low	8603.31	7956.06	7358.42	6343.31	7358.42	777.48
Sharpe Ratio*	6.74	2.40	2.09	1.41	2.18	0.84
Max. Drawdown	-2.66%	-8.44%	-8.44%	-13.66%	-8.44%	-49.86%
VaR 95 \ 99				-33.8% \ -60.0%		-48.7% \ -82.6%
CVaR 95 \ 99				-48.0% \ -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

• USD 100.0%



## COMPOSITION BY COUNTRIES

• US 100.0%



## TOP COMPONENTS AS OF 17-Jun-2024

Company	Ticker	Country	Currency	Index Weight (%)
APPLE INC	AAPL UW Equity	US	USD	19.25%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	17.66%
TESLA INC	TSLA UW Equity	US	USD	16.43%
NETFLIX INC	NFLX UW Equity	US	USD	16.43%
AMAZON.COM INC	AMZN UW Equity	US	USD	15.34%
META PLATFORMS INC	META UW Equity	US	USD	14.88%

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