

FACTSHEET - AS OF 26-Jul-2024

Solactive FANG Innovation Index TR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLODF12	Base Value / Base Date	1000 Points / 19.12.2014
Bloomberg / Reuters	SOLFANGT Index/ .SOLFANGT	Last Price	7672.05
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Total Return	Calculation	9:00 am to 4:50 pm (EST), every 15 seconds
Index Currency	USD	History	Available daily back to 19.12.2014
Index Members	15		

STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-3.78%	9.00%	11.02%	33.50%	17.47%	667.21%
Performance (p.a.)						23.64%
Volatility (p.a.)	28.18%	22.42%	23.05%	22.15%	22.73%	27.03%
High	8592.27	8592.27	8592.27	8592.27	8592.27	8592.27
Low	7581.64	6854.65	6723.07	5109.42	6254.22	933.08
Sharpe Ratio*	-1.52	1.63	0.79	1.30	1.19	0.68
Max. Drawdown	-11.76%	-11.76%	-11.76%	-11.76%	-11.76%	-50.92%
VaR 95 \ 99				-36.2% \ -56.0%		-46.2% \ -76.1%
CVaR 95 \ 99				-50.1% \ -66.4%		-66.0% \ -99.3%

* 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 26-Jul-2024

Company	Ticker	Country	Currency	Index Weight (%)
SALESFORCE INC	CRM UN Equity	US	USD	7.29%
NETFLIX INC	NFLX UW Equity	US	USD	6.85%
AMAZON.COM INC	AMZN UW Equity	US	USD	6.84%
PALO ALTO NETWORKS INC	PANW UW Equity	US	USD	6.78%
ADOBE INC	ADBE UW Equity	US	USD	6.76%
META PLATFORMS INC	META UW Equity	US	USD	6.71%
MICROSOFT CORP	MSFT UW Equity	US	USD	6.68%
APPLE INC	AAPL UW Equity	US	USD	6.67%
BROADCOM INC	AVGO UW Equity	US	USD	6.62%
NVIDIA CORP	NVDA UW Equity	US	USD	6.58%

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