FACTSHEET - AS OF 16-Aug-2024
Solactive Whitney U.S. Patriot Technology Index TR

DESCRIPTION

The Solactive Whitney U.S. Patriot Technology Index intends to track companies that support critical emerging technologies across the United States. Companies are selected based on affiliation with the modernization priorities and their geostrategic risk rating score. The result is a diversified constituent list who align to U.S. modernization priorities with minimized geopolitical risk.

HISTORICAL PERFORMANCE

CHARACTERISTICS

ISIN / WKN	SL0L3U	Base Value / Base Date	1000 Points / 11.05.2006
Bloomberg / Reuters	/ .SOLUPTIT	Last Price	7444.90
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Total Return	Calculation	9:30am to 4:50pm (EST), every 15 seconds
Index Currency	USD	History	Available daily back to 11.05.2006
Index Members	146		

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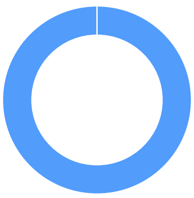
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.60%	2.75%	9.26%	25.42%	15.41%	644.49%
Performance (p.a.)						11.62%
Volatility (p.a.)	21.78%	14.66%	13.78%	13.31%	13.49%	19.73%
High	7489.68	7597.74	7597.74	7597.74	7597.74	7597.74
Low	6978.26	6978.26	6735.46	5541.11	6337.72	729.85
Sharpe Ratio*	-0.57	0.43	1.04	1.54	1.49	0.32
Max. Drawdown	-6.83%	-8.15%	-8.15%	-9.70%	-8.15%	-47.02%
VaR 95 \ 99				-22.7% \ -37.2%		-30.0% \ -60.3%
CVaR 95 \ 99				-30.4% \ -41.1%		-48.7% \ -81.9%

* 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).

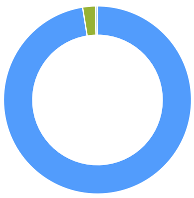
COMPOSITION BY CURRENCIES

- USD 100.0%



COMPOSITION BY COUNTRIES

- US 97.5%
- IE 2.2%
- GB 0.3%
- GG 0.1%



TOP COMPONENTS AS OF 16-Aug-2024

Company	Ticker	Country	Currency	Index Weight (%)
NVIDIA CORP	NVDA UW Equity	US	USD	5.43%
MICROSOFT CORP	MSFT UW Equity	US	USD	4.90%
AMAZON.COM INC	AMZN UW Equity	US	USD	4.82%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	4.77%
EXXON MOBIL CORP	XOM UN Equity	US	USD	4.24%
ABBVIE INC	ABBV UN Equity	US	USD	2.74%
CHEVRON CORP	CVX UN Equity	US	USD	2.17%
SALESFORCE INC	CRM UN Equity	US	USD	1.99%
ADOBE INC	ADBE UW Equity	US	USD	1.96%
THERMO FISHER SCIENTIFIC INC	TMO UN Equity	US	USD	1.84%

DISCLAIMER