

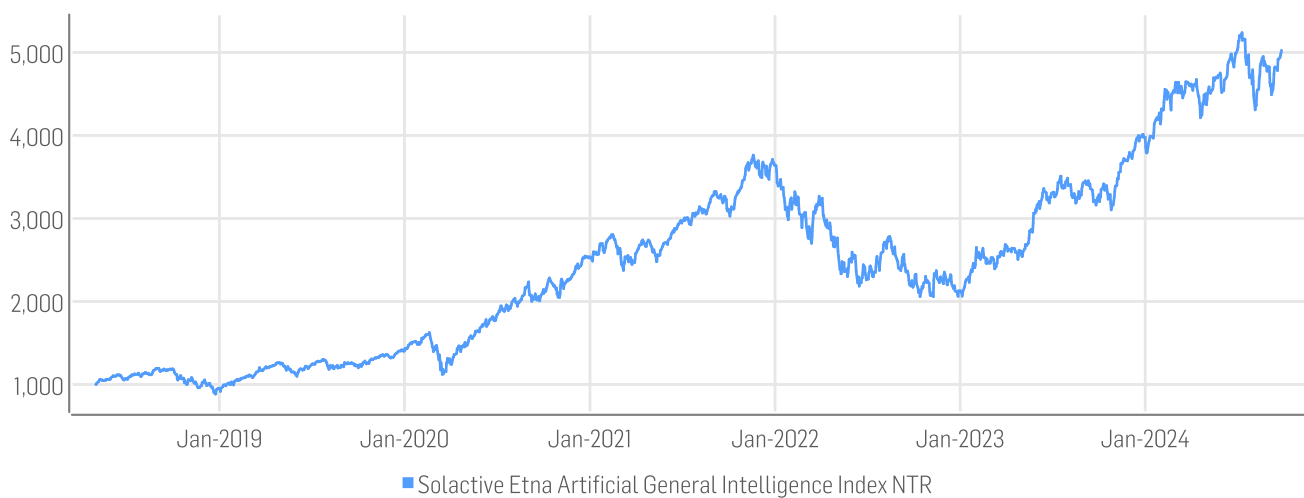
# FACTSHEET - AS OF 26-Sep-2024

## Solactive Etna Artificial General Intelligence Index NTR

### DESCRIPTION

Representation of global securities with a high business exposure to the AI business. This includes companies active in the provision of AI Hardware, AI Infrastructure and AI Applications.

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	SLA9K3	Base Value / Base Date	1000 Points / 02.05.2018
Bloomberg / Reuters	SOLEAGIN Index/ .SOLEAGIN	Last Price	5026.69
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 02.05.2018
Index Members	40		

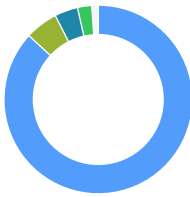
## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	3.93%	0.89%	9.08%	52.95%	26.37%	402.67%
Performance (p.a.)						28.68%
Volatility (p.a.)	23.69%	28.36%	24.84%	23.28%	24.19%	27.69%
High	5026.69	5238.87	5238.87	5238.87	5238.87	5238.87
Low	4490.77	4308.18	4213.18	3102.94	3788.35	884.76
Sharpe Ratio*	2.32	-0.04	0.58	2.11	1.33	0.86
Max. Drawdown	-7.15%	-17.77%	-17.77%	-17.77%	-17.77%	-45.37%
VaR 95 \ 99				-41.6% \ -62.5%		-46.1% \ -73.1%
CVaR 95 \ 99				-56.2% \ -71.9%		-65.0% \ -97.5%

\* 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).

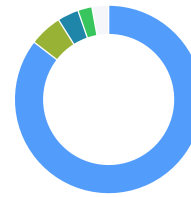
## COMPOSITION BY CURRENCIES

- USD 86.8%
- TWD 5.6%
- EUR 4.0%
- KRW 2.4%
- Others 1.1%



## COMPOSITION BY COUNTRIES

- US 85.4%
- TW 5.6%
- NL 3.7%
- KR 2.4%
- Others 2.9%



## TOP COMPONENTS AS OF 26-Sep-2024

Company	Ticker	Country	Currency	Index Weight (%)
MICROSOFT CORP	MSFT UW Equity	US	USD	7.48%
NVIDIA CORP	NVDA UW Equity	US	USD	7.40%
APPLE INC	AAPL UW Equity	US	USD	5.53%
AMAZON.COM INC	AMZN UW Equity	US	USD	5.09%
META PLATFORMS INC	META UW Equity	US	USD	4.98%
BROADCOM INC	AVGO UW Equity	US	USD	3.69%
TAIWAN SEMICONDUCTOR MANUFAC	2330 TT Equity	TW	TWD	3.31%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	3.18%
TESLA INC	TSLA UW Equity	US	USD	2.96%
SK HYNIX INC	000660 KP Equity	KR	KRW	2.43%

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This info service is offered exclusively by Solactive AG, Platz der Einheit 1, D-60327 Frankfurt am Main|E-Mail: [indexing@solactive.com](mailto:indexing@solactive.com)

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