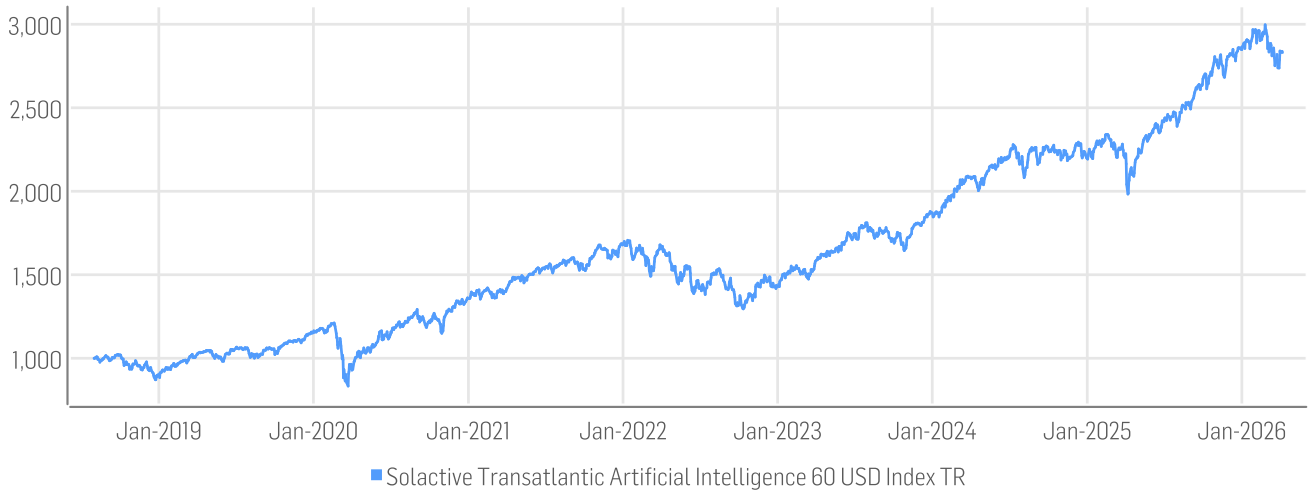
FACTSHEET - AS OF 07-Apr-2026
Solactive Transatlantic Artificial Intelligence 60 USD Index TR

DESCRIPTION

Representation of securities across different sectors that use AI applications.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	SL0LJ2
Bloomberg / Reuters	/ .STAI60UT
Index Calculator	Solactive AG
Index Type	Total Return
Index Currency	USD
Index Members	61

Base Value / Base Date	1000 Points / 08.05.2017
Last Price	2830.37
Dividends	Reinvested
Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
History	Available daily back to 08.05.2017

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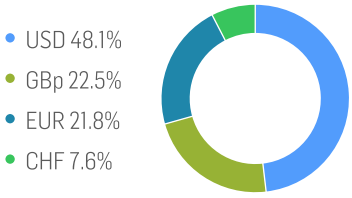
STATISTICS

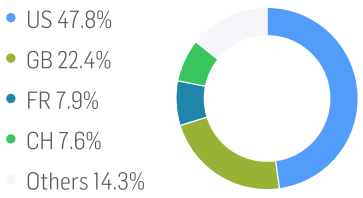
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.12%	-1.35%	5.66%	34.73%	-0.63%	183.04%
Performance (p.a.)						14.50%
Volatility (p.a.)	17.49%	15.54%	14.29%	12.52%	15.08%	16.72%
High	2885.55	2997.23	2997.23	2997.23	2997.23	2997.23
Low	2737.82	2737.82	2613.04	2089.60	2737.82	833.09
Sharpe Ratio*	-0.29	-0.58	0.57	2.53	-0.40	0.65
Max. Drawdown	-5.12%	-8.65%	-8.65%	-8.65%	-8.65%	-31.24%
VaR 95 \ 99				-19.1% \ -29.6%		-24.8% \ -45.2%
CVaR 95 \ 99				-26.5% \ -39.6%		-40.0% \ -70.5%

* 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



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
ASML HOLDING NV	ASML NA Equity	NL	EUR	5.35%
APPLE INC	AAPL UW Equity	US	USD	4.97%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	4.84%
NVIDIA CORP	NVDA UW Equity	US	USD	4.81%
AMAZON.COM INC	AMZN UW Equity	US	USD	4.52%
BROADCOM INC	AVGO UW Equity	US	USD	4.47%
ASTRAZENECA PLC	AZN LN Equity	GB	GBp	4.12%
HSBC HOLDINGS PLC	HSBA LN Equity	GB	GBp	4.00%
MICROSOFT CORP	MSFT UW Equity	US	USD	3.93%
SHELL PLC	SHEL LN Equity	GB	GBp	3.74%

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