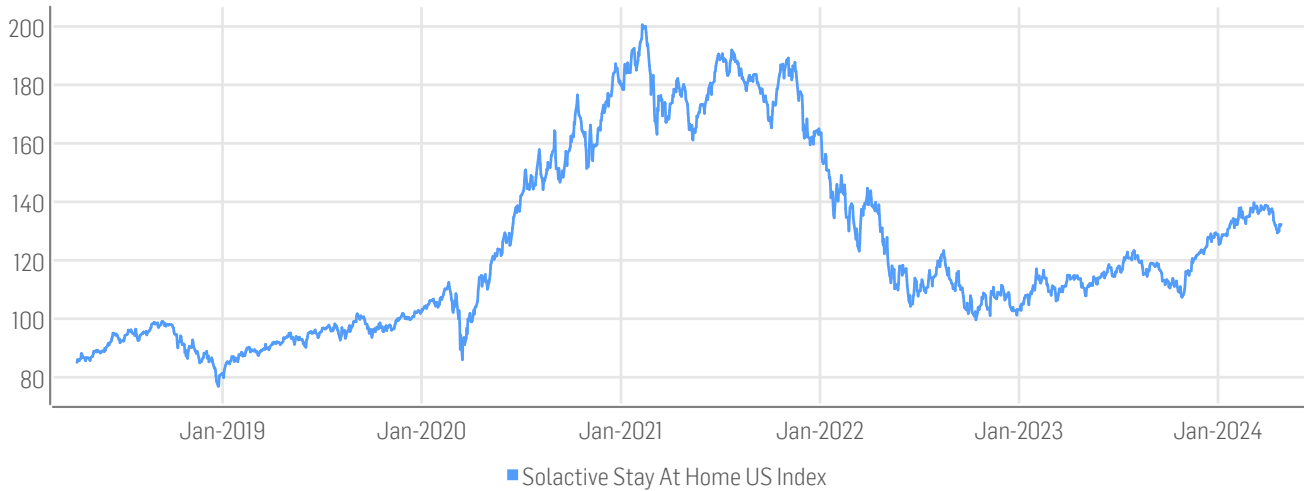


FACTSHEET - AS OF 26-Apr-2024

Solactive Stay At Home US Index

HISTORICAL PERFORMANCE



CHARACTERISTICS

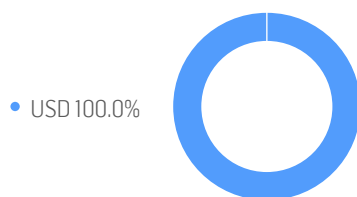
ISIN / WKN	DE000SLOAMV5 / SLOAMV	Base Value / Base Date	85.06 Points / 09.04.2018
Bloomberg / Reuters	SOLSTAYU Index / .SOLSTAYU	Last Price	132.31
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price Return	Calculation	09:00am to 10:50pm (CET), every 60 seconds
Index Currency	USD	History	Available daily back to 09.04.2020
Index Members	41		

STATISTICS

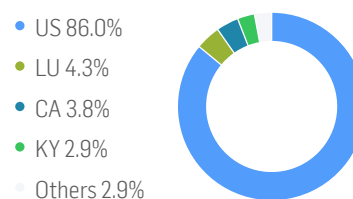
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-4.51%	-0.47%	23.23%	21.24%	2.73%	55.55%
Performance (p.a.)						7.58%
Volatility (p.a.)	13.45%	14.85%	14.64%	14.86%	14.16%	22.51%
High	138.80	139.69	139.69	139.69	139.69	200.58
Low	129.37	129.37	108.37	107.37	125.46	76.95
Sharpe Ratio*	-3.59	-0.49	3.24	1.10	0.23	0.10
Max. Drawdown	-6.79%	-7.39%	-7.39%	-12.94%	-7.39%	-50.33%
VaR 95 \ 99				-25.3% \ -33.4%		-37.0% \ -61.0%
CVaR 95 \ 99				-30.9% \ -36.7%		-53.5% \ -86.0%

* 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 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
CLOUDFLARE INC - CLASS A	NET UN Equity	US	USD	8.79%
ADVANCED MICRO DEVICES	AMD UW Equity	US	USD	7.07%
COSTCO WHOLESALE CORP	COST UW Equity	US	USD	4.48%
SPOTIFY TECHNOLOGY SA	SPOT UN Equity	LU	USD	4.28%
TAKE-TWO INTERACTIVE SOFTWARE INC	TTWO UW Equity	US	USD	4.06%
BJ'S WHOLESALE CLUB HOLDINGS	BJ UN Equity	US	USD	3.97%
SHOPIFY INC	SHOP UN Equity	CA	USD	3.85%
AMAZON.COM INC	AMZN UW Equity	US	USD	3.70%
CONSTELLATION BRANDS INC CL A	STZ UN Equity	US	USD	3.62%
NETFLIX INC	NFLX UW Equity	US	USD	3.26%

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