

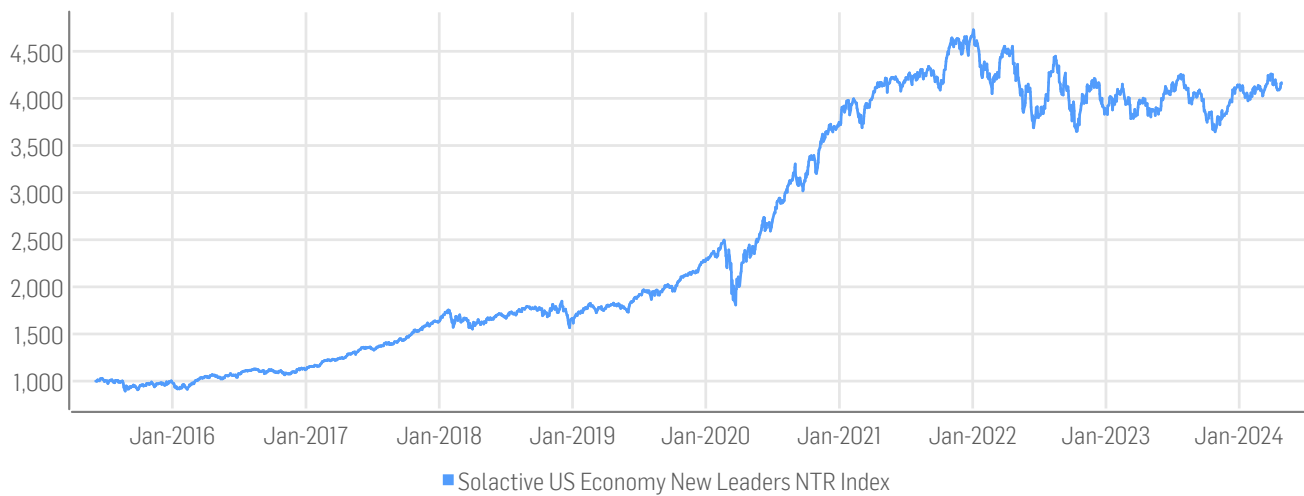
FACTSHEET - AS OF 26-Apr-2024

Solactive US Economy New Leaders NTR Index

DESCRIPTION

Solactive US Economy New Leaders NTR Index

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SL0DEB8	Base Value / Base Date	1000 Points / 05.06.2015
Bloomberg / Reuters	SOLUNEWN Index/ .SOLUNEWN	Last Price	4167.83
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	9:00 am to 4:50 pm (EST), every 15 seconds
Index Currency	USD	History	Available daily back to 05.06.2015
Index Members	13		

STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.03%	4.47%	14.34%	8.24%	1.00%	316.78%
Performance (p.a.)						17.41%
Volatility (p.a.)	13.27%	11.45%	11.82%	12.57%	11.18%	18.08%
High	4259.13	4259.13	4259.13	4259.13	4259.13	4728.66
Low	4088.13	3990.15	3689.20	3645.04	3973.84	893.46
Sharpe Ratio*	-2.07	1.23	2.20	0.24	-0.20	0.67
Max. Drawdown	-4.01%	-4.01%	-4.09%	-14.33%	-4.09%	-27.59%
VaR 95 \ 99				-22.8% \ -30.1%		-27.4% \ -50.7%
CVaR 95 \ 99				-27.9% \ -35.4%		-42.8% \ -75.1%

* 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).

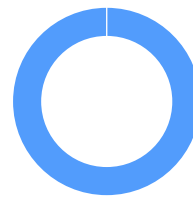
COMPOSITION BY CURRENCIES

• USD 100.0%



COMPOSITION BY COUNTRIES

• US 100.0%



TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
WALMART INC	WMT UN Equity	US	USD	15.86%
UNITEDHEALTH GROUP INC	UNH UN Equity	US	USD	13.56%
APPLE INC	AAPL UW Equity	US	USD	13.17%
CVS HEALTH CORP	CVS UN Equity	US	USD	9.20%
GENERAL MOTORS CO	GM UN Equity	US	USD	8.26%
CATERPILLAR INC	CAT UN Equity	US	USD	7.40%
NEXTERA ENERGY INC	NEE UN Equity	US	USD	7.34%
TEXAS INSTRUMENTS INC	TXN UW Equity	US	USD	6.66%
AMAZON.COM INC	AMZN UW Equity	US	USD	6.60%
3M COMPANY	MMM UN Equity	US	USD	6.24%

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