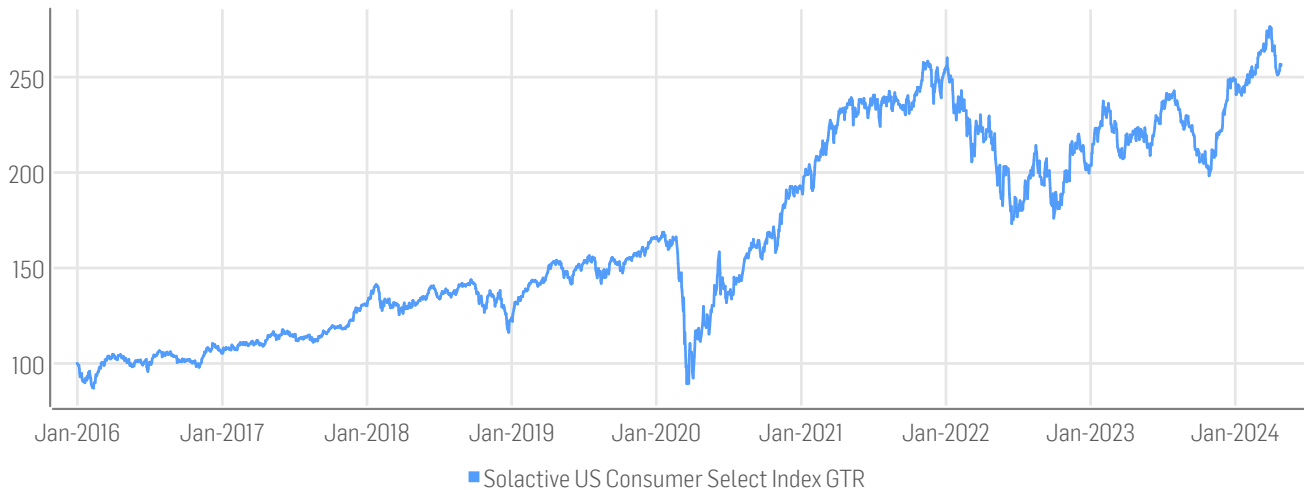


FACTSHEET - AS OF 26-Apr-2024

Solactive US Consumer Select Index GTR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SL0DL55 / SL0DL5	Base Value / Base Date	100 Points / 31.12.2015
Bloomberg / Reuters	SOLUCNST Index / .SOLUCNST	Last Price	256.66
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Total Return	Calculation	09:00am to 04:50pm (EST), every 15 seconds
Index Currency	USD	History	Available daily back to 31.12.2015
Index Members	55		

STATISTICS

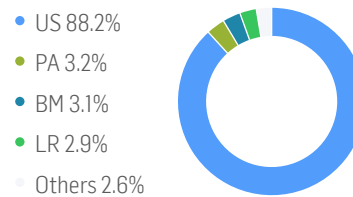
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-6.85%	4.49%	29.46%	15.26%	3.13%	156.66%
Performance (p.a.)						12.00%
Volatility (p.a.)	16.29%	15.10%	16.66%	16.38%	14.82%	23.59%
High	276.38	276.38	276.38	276.38	276.38	276.38
Low	251.11	245.96	200.73	198.26	240.46	87.06
Sharpe Ratio*	-3.88	0.94	3.81	0.62	0.31	0.28
Max. Drawdown	-9.14%	-9.14%	-9.14%	-18.35%	-9.14%	-47.07%
VaR 95 \ 99				-27.3% \ -37.1%		-35.0% \ -60.9%
CVaR 95 \ 99				-34.0% \ -40.5%		-56.4% \ -103.1%

* 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



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
FORD MOTOR CO	F UN Equity	US	USD	4.30%
GENERAL MOTORS CO	GM UN Equity	US	USD	3.83%
TARGET CORP	TGT UN Equity	US	USD	3.41%
CHIPOTLE MEXICAN GRILL INC	CMG UN Equity	US	USD	3.29%
CARNIVAL CORP	CCL UN Equity	PA	USD	3.21%
LOWES COS INC	LOW UN Equity	US	USD	3.16%
NORWEGIAN CRUISE LINE HOLDINGS LTD	NCLH UN Equity	BM	USD	3.09%
ADVANCE AUTO PARTS INC	AAP UN Equity	US	USD	3.07%
MCDONALDS CORP	MCD UN Equity	US	USD	3.01%
STARBUCKS CORP	SBUX UW Equity	US	USD	2.99%

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