

FACTSHEET - AS OF 26-Apr-2024

Solactive US R&D Champions Index NTR

DESCRIPTION

Representation of innovative equities from the United States, which exhibit a high R&D intensity, a track record in research & development spending as well as profitability.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	SLOJAJ	Base Value / Base Date	1000 Points / 08.04.2013
Bloomberg / Reuters	/.SOLURDCN	Last Price	5728.62
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 08.04.2013
Index Members	50		

STATISTICS

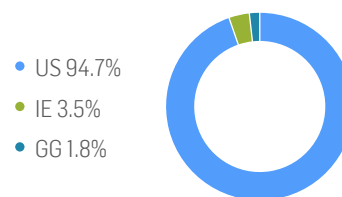
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-4.98%	3.57%	29.77%	30.25%	6.55%	472.86%
Performance (p.a.)						17.26%
Volatility (p.a.)	16.90%	16.65%	16.23%	16.09%	16.86%	20.62%
High	6040.25	6040.25	6040.25	6040.25	6040.25	6040.25
Low	5541.46	5470.89	4446.91	4346.58	5160.41	969.40
Sharpe Ratio*	-3.05	0.60	3.97	1.58	0.96	0.58
Max. Drawdown	-8.26%	-8.26%	-8.26%	-13.34%	-8.26%	-35.69%
VaR 95 \ 99				-28.1% \ -34.8%		-32.7% \ -59.6%
CVaR 95 \ 99				-32.0% \ -40.4%		-49.6% \ -79.0%

* 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 (%)
NVIDIA CORP	NVDA UW Equity	US	USD	2.73%
ZEBRA TECHNOLOGIES CORP	ZBRA UW Equity	US	USD	2.37%
APPLIED MATERIALS INC	AMAT UW Equity	US	USD	2.37%
TRADE DESK INC/THE -CLASS A	TTD UQ Equity	US	USD	2.37%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	2.35%
CORTEVA INC	CTVA UN Equity	US	USD	2.31%
KLA CORP	KLAC UW Equity	US	USD	2.28%
GENERAL MOTORS CO	GM UN Equity	US	USD	2.26%
TRIMBLE INC	TRMB UW Equity	US	USD	2.26%
NETAPP INC	NTAP UW Equity	US	USD	2.23%

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