

FACTSHEET - AS OF 26-Apr-2024

Solactive American Blue Chip Select Index AR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOK8A4 / SLOK8A	Base Value / Base Date	3761.42 Points / 2020.12.02
Bloomberg / Reuters	SUSBSUAR Index / .SUSBSUAR	Last Price	5305.88
Index Calculator	Solactive AG	Dividends	95 AR Points
Index Type	Adjusted Return	Calculation	09:30am to 4:55 pm (EST), every 15 seconds
Index Currency	USD	History	Available daily back to 2007.08.01
Index Members	20		

STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-3.58%	2.72%	32.07%	33.99%	5.17%	41.06%
Performance (p.a.)						10.66%
Volatility (p.a.)	17.26%	15.87%	16.03%	16.32%	15.99%	24.36%
High	5519.09	5562.46	5562.46	5562.46	5562.46	5562.46
Low	5108.42	5108.42	4059.38	3864.52	4836.83	3151.23
Sharpe Ratio*	-2.39	0.39	4.40	1.79	0.71	0.22
Max. Drawdown	-7.44%	-8.16%	-8.16%	-14.86%	-8.16%	-39.72%
VaR 95 \ 99				-27.8% \ -37.2%		-40.5% \ -71.4%
CVaR 95 \ 99				-31.9% \ -38.2%		-56.5% \ -81.7%

* 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).

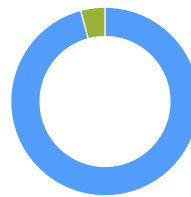
COMPOSITION BY CURRENCIES

• USD 100.0%



COMPOSITION BY COUNTRIES

• US 95.8%
• IE 4.2%



TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
Money Market Position				0.00%
APPLIED MATERIALS INC	AMAT UW Equity	US	USD	6.35%
BROADCOM INC	AVGO UW Equity	US	USD	5.82%
LAM RESEARCH CORP	LRCX UW Equity	US	USD	5.78%
QUALCOMM INC	QCOM UW Equity	US	USD	5.56%
AMAZON.COM INC	AMZN UW Equity	US	USD	5.47%
COSTCO WHOLESALE CORP	COST UW Equity	US	USD	5.07%
MASTERCARD INC-CLASS A	MA UN Equity	US	USD	5.05%
DANAHER CORP	DHR UN Equity	US	USD	5.02%
ANALOG DEVICES INC	ADI UW Equity	US	USD	5.02%
THERMO FISHER SCIENTIFIC INC	TMO UN Equity	US	USD	4.93%
INTUIT COM	INTU UW Equity	US	USD	4.89%
LOWES COS INC	LOW UN Equity	US	USD	4.88%

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Company	Ticker	Country	Currency	Index Weight (%)
INTUITIVE SURGICAL INC	ISRG UN Equity	US	USD	4.82%
TJX COMPANIES INC	TJX UN Equity	US	USD	4.79%
BLACKSTONE INC	BX UN Equity	US	USD	4.72%
BLACKROCK INC	BLK UN Equity	US	USD	4.51%
S&P GLOBAL INC	SPGI UN Equity	US	USD	4.49%
HOME DEPOT INC	HD UN Equity	US	USD	4.39%
APPLE INC	AAPL UN Equity	US	USD	4.25%
ACCENTURE PLC-CL A	ACN UN Equity	IE	USD	4.17%

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