

FACTSHEET - AS OF 17-Jul-2025

Solactive American Blue Chip Select Index AR

DESCRIPTION

Solactive American Blue Chip Select Index AR aims to track the performance of the Solactive American Blue Chip Select Index TR adjusted for a synthetic dividend of 95 index points per annum

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOK8A4 / SLOK8A	Base Value / Base Date	3761.42 Points / 2020.12.02
Bloomberg / Reuters	SUSBSUAR Index / .SUSBSUAR	Last Price	6819.06
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		

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STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	7.05%	29.18%	7.47%	15.95%	13.27%	81.29%
Performance (p.a.)						13.74%
Volatility (p.a.)	11.99%	20.74%	32.52%	27.18%	31.53%	24.58%
High	6819.06	6819.06	6819.06	6819.06	6819.06	6819.06
Low	6331.58	5132.35	4932.43	4932.43	4932.43	3151.23
Sharpe Ratio*	10.41	8.60	0.35	0.44	0.68	0.38
Max. Drawdown	-0.68%	-3.63%	-24.12%	-24.12%	-24.12%	-39.72%
VaR 95 \ 99				-41.0% \ -82.9%		-40.6% \ -71.4%
CVaR 95 \ 99				-62.5% \ -109.7%		-57.0% \ -86.9%

* 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 17-Jul-2025

Company	Ticker	Country	Currency	Index Weight (%)
Money Market Position				0.00%
ADVANCED MICRO DEVICES	AMD UW Equity	US	USD	6.76%
BROADCOM INC	AVGO UW Equity	US	USD	6.31%
NVIDIA CORP	NVDA UW Equity	US	USD	6.17%
LAM RESEARCH CORP	LRCX UW Equity	US	USD	5.78%
KLA CORP	KLAC UW Equity	US	USD	5.43%
APPLIED MATERIALS INC	AMAT UW Equity	US	USD	5.24%
BANK OF AMERICA CORP	BAC UN Equity	US	USD	5.16%
INTUIT INC	INTU UW Equity	US	USD	5.16%
BLACKSTONE INC	BX UN Equity	US	USD	5.12%
UBER TECHNOLOGIES INC	UBER UN Equity	US	USD	5.08%
ANALOG DEVICES INC	ADI UW Equity	US	USD	5.00%
META PLATFORMS INC	META UW Equity	US	USD	4.88%
AMAZON.COM INC	AMZN UW Equity	US	USD	4.78%
SERVICENOW INC	NOW UN Equity	US	USD	4.74%

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Company	Ticker	Country	Currency	Index Weight (%)
PROLOGIS INC	PLD UN Equity	US	USD	4.42%
DANAHER CORP	DHR UN Equity	US	USD	4.14%
COSTCO WHOLESALE CORP	COST UW Equity	US	USD	4.03%
INTUITIVE SURGICAL INC	ISRG UW Equity	US	USD	4.03%
TJX COMPANIES INC	TJX UN Equity	US	USD	3.95%
THERMO FISHER SCIENTIFIC INC	TMO UN Equity	US	USD	3.82%

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