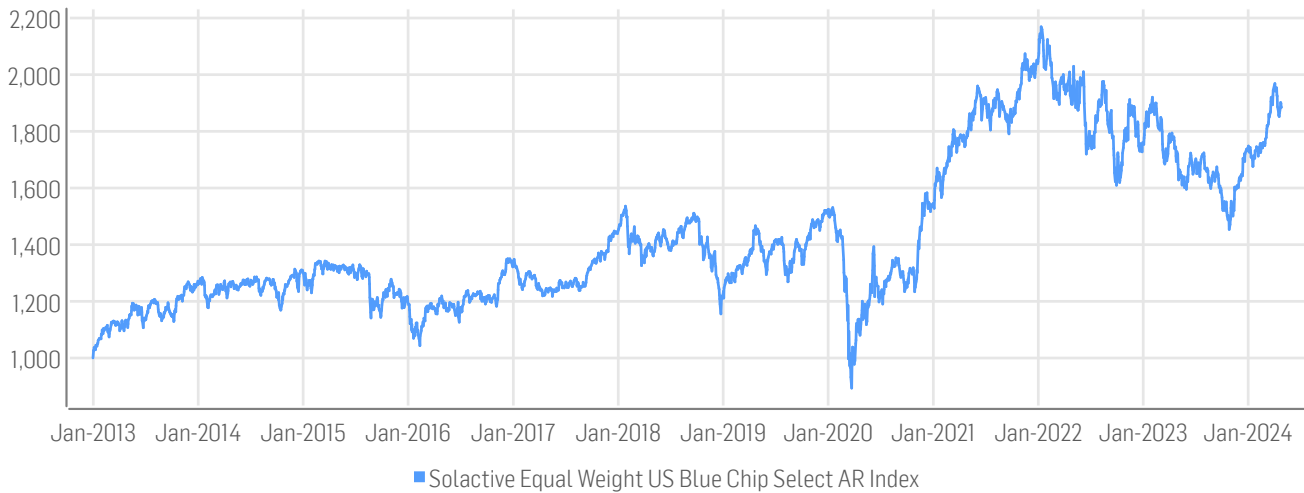


# FACTSHEET - AS OF 26-Apr-2024

## Solactive Equal Weight US Blue Chip Select AR Index

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLOKT58 / SLOKT5	Base Value / Base Date	1000.0 Points / 2012.12.31
Bloomberg / Reuters	SOLUSBCA Index / .SOLUSBCA	Last Price	1884.63
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Adjusted Return	Calculation	09:30am to 4:55 pm (EST), every 15 seconds
Index Currency	USD	History	Available daily back to 2012.12.31
Index Members	2		

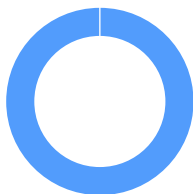
## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.13%	8.82%	29.65%	11.96%	8.82%	88.46%
Performance (p.a.)						5.76%
Volatility (p.a.)	14.23%	12.73%	14.23%	15.33%	12.76%	19.20%
High	1968.70	1968.70	1968.70	1968.70	1968.70	2169.09
Low	1852.12	1712.50	1471.28	1453.62	1676.37	893.70
Sharpe Ratio*	-2.00	2.80	4.50	0.45	1.91	0.02
Max. Drawdown	-5.92%	-5.92%	-5.92%	-15.68%	-5.92%	-41.82%
VaR 95 \ 99				-25.1% \ -35.0%		-29.3% \ -52.3%
CVaR 95 \ 99				-32.4% \ -43.1%		-45.4% \ -77.7%

\* 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).

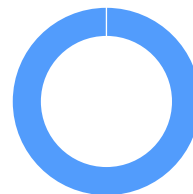
## COMPOSITION BY CURRENCIES

• USD 100.0%



## COMPOSITION BY COUNTRIES

• DE 100.0%



## TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
SOLACTIVE EQUAL WEIGHT US BLUE CHIP SELECT GTR INDEX	SOLUSBCG Index	DE	USD	100.02%

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