

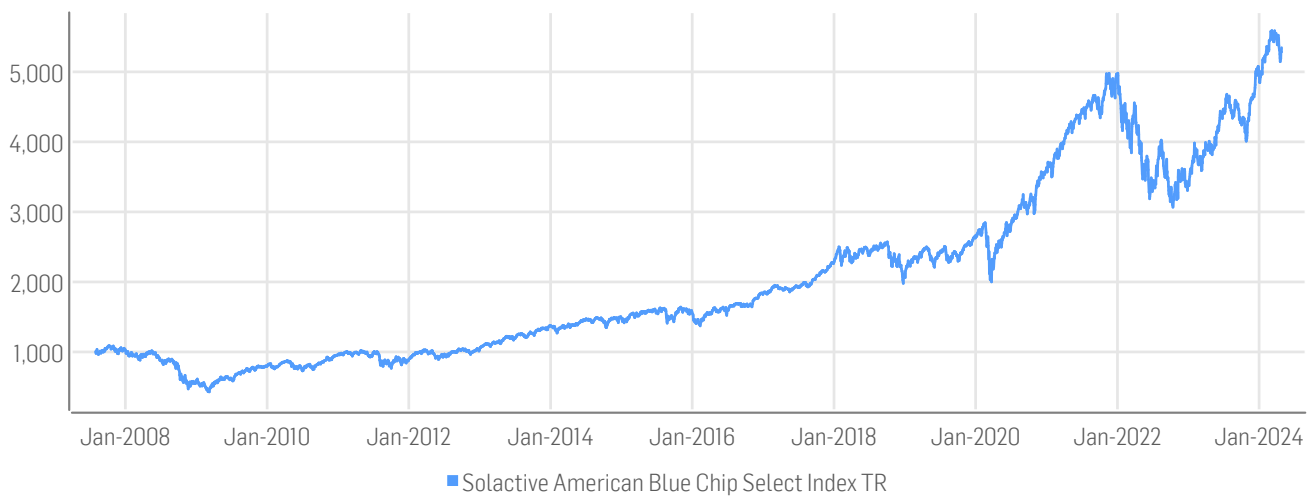
FACTSHEET - AS OF 26-Apr-2024

Solactive American Blue Chip Select Index TR

DESCRIPTION

The Solactive American Blue Chip Select Index TR intends to track the performance of 20 blue chip companies from the United States stock market. The index is reconstituted annually and reweighted quarterly. Constituents are equally weighted. The index is calculated as a total return index in USD.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	SL0LJQ	Base Value / Base Date	1000 Points / 01.08.2007
Bloomberg / Reuters	SUSBSUT Index/ .SUSBSUT	Last Price	5345.63
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Total Return	Calculation	9:30am to 4:50pm (EST), every 15 seconds
Index Currency	USD	History	Available daily back to 01.08.2007
Index Members	20		

STATISTICS

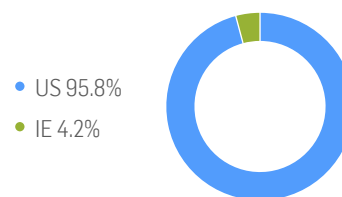
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-3.44%	3.18%	33.34%	36.74%	5.80%	434.56%
Performance (p.a.)						10.53%
Volatility (p.a.)	17.26%	15.86%	16.03%	16.33%	15.98%	24.19%
High	5552.46	5590.42	5590.42	5590.42	5590.42	5590.42
Low	5144.87	5140.13	4051.71	3815.72	4845.96	429.05
Sharpe Ratio*	-2.32	0.52	4.62	1.96	0.85	0.22
Max. Drawdown	-7.34%	-7.97%	-7.97%	-14.35%	-7.97%	-60.58%
VaR 95 \ 99				-27.7% \ -37.1%		-38.6% \ -71.3%
CVaR 95 \ 99				-31.8% \ -38.1%		-59.7% \ -100.8%

* 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 (%)
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%

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