

# FACTSHEET - AS OF 23-Sep-2020

## Solactive US 50 Index

### DESCRIPTION

The Solactive US 50 Index tracks the price movements of the 50 largest companies in the United States. Constituents are selected and weighted based on free float market capitalization with weight restrictions according to the European UCITS directive ("5/10/40-rule"). The index is a price return index published in USD. It is reconstituted annually with quarterly IPO reviews to account for new listings and update the weights of existing members.

### HISTORICAL PERFORMANCE



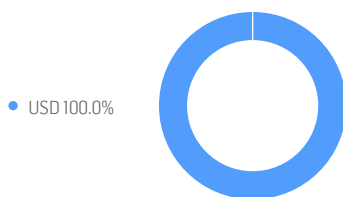
### CHARACTERISTICS

ISIN / WKN	DE000SLA6WT4 / SLA6WT	Base Value / Base Date	1000 Points / 02.08.2006
Bloomberg / Reuters	/ .US50	Last Price	2589.04
Index Calculator	Solactive AG	Dividends	Not included (Price index)
Index Type	Price Return	Calculation	09:00am to 10:30pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 15.10.2018
Index Members	50		

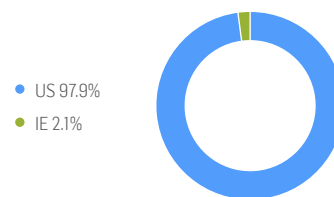
## STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	-6.50%	5.67%	31.28%	18.94%	7.26%	158.90%
Performance (p.a.)	-	-	-	-	-	6.96%
Volatility (p.a.)	27.14%	21.03%	26.01%	33.32%	38.23%	19.71%
High	2920.71	2920.71	2920.71	2920.71	2920.71	2920.71
Low	2589.04	2383.29	1940.41	1776.46	1776.46	562.00
Sharpe Ratio	-2.07	1.18	2.82	0.57	0.25	0.33
Max. Drawdown	-11.36%	-11.36%	-11.36%	-30.50%	-30.50%	-54.52%
VaR 95 \ 99				-59.0% \ -117.4%		-30.1% \ -61.5%
CVaR 95 \ 99				-91.8% \ -175.3%		-50.3% \ -90.0%

## Composition by Currencies



## Composition by Countries



## TOP COMPONENTS AS OF 23-Sep-2020

Company	Ticker	Country	Currency	Index Weight (%)
APPLE INC	AAPL UW Equity	US	USD	11.02%
AMAZON.COM INC	AMZN UW Equity	US	USD	9.27%
MICROSOFT CORP	MSFT UW Equity	US	USD	9.25%
FACEBOOK INC	FB UW Equity	US	USD	4.35%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	3.06%
JOHNSON & JOHNSON	JNJ UN Equity	US	USD	2.78%
PROCTER & GAMBLE CO	PG UN Equity	US	USD	2.45%
VISA INC-CLASS A SHARES	V UN Equity	US	USD	2.39%
HOME DEPOT INC	HD UN Equity	US	USD	2.09%
NVIDIA CORP	NVDA UW Equity	US	USD	2.09%

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