

FACTSHEET - AS OF 13-Apr-2021

Solactive Dynamic Uptrend US PR Index

DESCRIPTION

The Index intends to track the price movements of 100 stocks listed in the United States, a portfolio which is designed to achieve high upside volatility (via optimization, considering only positive returns) while respecting a set of constraints such as a portfolio-level dividend yield target, min/max index member weight caps, and sector exposure constraints.

HISTORICAL PERFORMANCE



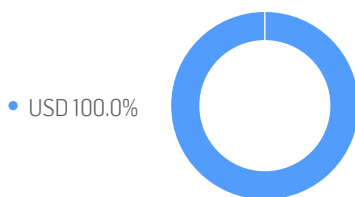
CHARACTERISTICS

ISIN / WKN	DE000SLA8F18 / SLA8F1	Base Value / Base Date	1000 Points / 07.11.2007
Bloomberg / Reuters	SOLDUUP Index	Last Price	4804.91
Index Calculator	Solactive AG	Dividends	Price Return
Index Type	Price Return	Calculation	09:00am to 10:30pm (CET), every 60 seconds
Index Currency	USD	History	Available daily back to November 5th, 2003
Index Members	100		

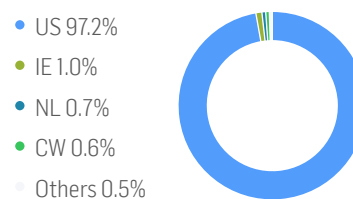
STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	0.09%	10.96%	45.96%	91.98%	18.09%	192.99%
Performance (p.a.)	-	-	-	-	-	8.33%
Volatility (p.a.)	17.87%	21.98%	24.21%	29.01%	22.01%	29.51%
High	4824.53	4824.53	4824.53	4824.53	4824.53	4824.53
Low	4552.91	4050.08	3074.20	2357.17	4008.53	508.83
Sharpe Ratio	0.05	2.38	4.76	3.22	3.64	0.27
Max. Drawdown	-5.63%	-7.63%	-8.15%	-12.65%	-7.63%	-70.19%
VaR 95 \ 99				-47.9% \ -65.7%		-46.0% \ -90.9%
CVaR 95 \ 99				-64.2% \ -106.1%		-75.2% \ -133.3%

Composition by Currencies



Composition by Countries



TOP COMPONENTS AS OF 13-Apr-2021

Company	Ticker	Country	Currency	Index Weight (%)
WELLS FARGO & CO	WFC UN Equity	US	USD	4.25%
AT&T	T UN Equity	US	USD	4.15%
TESLA INC	TSLA UW Equity	US	USD	3.95%
CITIGROUP INC	C UN Equity	US	USD	3.92%
BOEING CO/THE	BA UN Equity	US	USD	3.68%
GENERAL ELECTRIC CO	GE UN Equity	US	USD	3.02%
UBER TECHNOLOGIES INC	UBER UN Equity	US	USD	2.79%
SQUARE INC - A	SQ UN Equity	US	USD	2.63%
LAM RESEARCH CORP	LRCX UW Equity	US	USD	2.61%
INTERNATIONAL BUSINESS MACHINES CORP	IBM UN Equity	US	USD	2.47%

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