

FACTSHEET - AS OF 15-Apr-2024

Solactive Dynamic Uptrend US NTR 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	DE000SLA8F26 / SLA8F2	Base Value / Base Date	1000 Points / 07.11.2007
Bloomberg / Reuters		Last Price	7524.30
Index Calculator	Solactive AG	Dividends	Net Total Return
Index Type	Net Total Return	Calculation	09:00am to 10:30pm (CET), every 60 seconds
Index Currency	USD	History	Available daily back to November 5th, 2003
Index Members	101		

STATISTICS

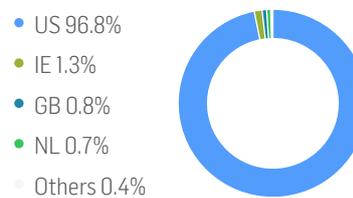
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.43%	7.74%	25.92%	40.88%	6.01%	341.36%
Performance (p.a.)						9.45%
Volatility (p.a.)	16.79%	17.79%	18.61%	18.62%	17.43%	28.48%
High	7913.88	7939.67	7939.67	7939.67	7939.67	7939.67
Low	7524.30	6915.65	5617.04	5123.61	6862.71	545.66
Sharpe Ratio*	-1.28	1.69	2.92	1.95	0.95	0.15
Max. Drawdown	-4.92%	-5.23%	-6.00%	-14.87%	-5.23%	-69.29%
VaR 95 \ 99				-28.7% \ -42.7%		-44.2% \ -84.5%
CVaR 95 \ 99				-36.5% \ -45.6%		-71.0% \ -125.6%

* 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 15-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
NVIDIA CORP	NVDA UW Equity	US	USD	5.95%
BROADCOM INC	AVGO UW Equity	US	USD	5.07%
ADVANCED MICRO DEVICES	AMD UW Equity	US	USD	4.55%
QUALCOMM INC	QCOM UW Equity	US	USD	4.37%
TESLA INC	TSLA UW Equity	US	USD	4.03%
APPLIED MATERIALS INC	AMAT UW Equity	US	USD	3.66%
VERIZON COMMUNICATIONS INC	VZ UN Equity	US	USD	2.93%
LAM RESEARCH CORP	LRCX UW Equity	US	USD	2.80%
INTERNATIONAL BUSINESS MACHINES CORP	IBM UN Equity	US	USD	2.27%
KLA CORP	KLAC UW Equity	US	USD	1.97%

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