

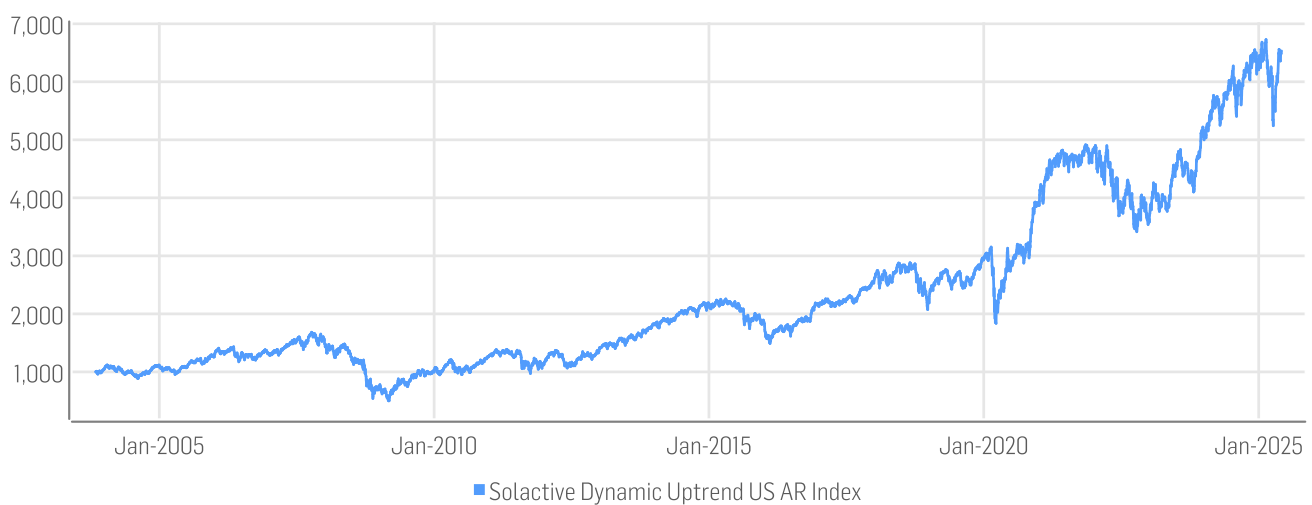
FACTSHEET - AS OF 02-Jun-2025

Solactive Dynamic Uptrend US AR 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	DE000SLA8J55 / SLA8J5	Base Value / Base Date	1000 Points / 07.11.2007
Bloomberg / Reuters	SOLDUUA Index	Last Price	6532.29
Index Calculator	Solactive AG	Dividends	Adjusted Return (=GTR-2.15% Synthetic Drac)
Index Type	Adjusted Return	Calculation	09:00am to 10:30pm (CET), every 60 seconds
Index Currency	USD	History	Available daily back to November 5th, 2003
Index Members	99		

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STATISTICS

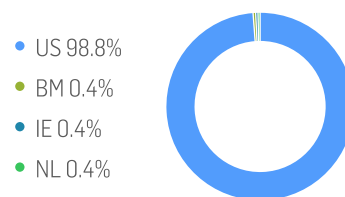
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	7.10%	6.64%	-0.17%	13.10%	5.26%	311.47%
Performance (p.a.)						8.38%
Volatility (p.a.)	19.54%	35.08%	28.83%	24.99%	29.88%	28.22%
High	6559.23	6559.23	6728.48	6728.48	6728.48	6728.48
Low	5992.91	5242.62	5242.62	5242.62	5242.62	500.03
Sharpe Ratio*	6.46	0.73	-0.16	0.36	0.29	0.14
Max. Drawdown	-3.06%	-16.22%	-22.08%	-22.08%	-22.08%	-69.74%
VaR 95 \ 99				-41.9% \ -75.2%		-43.9% \ -82.1%
CVaR 95 \ 99				-64.6% \ -105.2%		-70.4% \ -123.9%

* 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 02-Jun-2025

Company	Ticker	Country	Currency	Index Weight (%)
TESLA INC	TSLA UW Equity	US	USD	5.77%
BROADCOM INC	AVGO UW Equity	US	USD	5.64%
PALANTIR TECHNOLOGIES INC	PLTR UW Equity	US	USD	5.21%
CHEVRON CORP	CVX UN Equity	US	USD	3.30%
QUALCOMM INC	QCOM UW Equity	US	USD	3.04%
TEXAS INSTRUMENTS INC	TXN UW Equity	US	USD	2.97%
INTERNATIONAL BUSINESS MACHINES CORP	IBM UN Equity	US	USD	2.79%
PFIZER INC	PFE UN Equity	US	USD	2.56%
MORGAN STANLEY	MS UN Equity	US	USD	2.35%
VERIZON COMMUNICATIONS INC	VZ UN Equity	US	USD	2.32%

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