

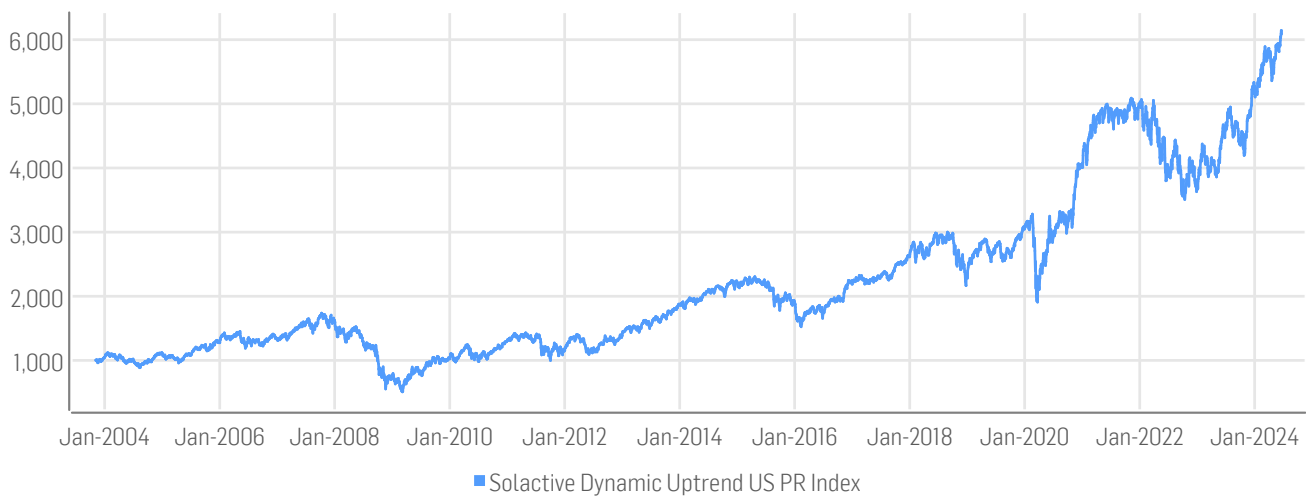
# FACTSHEET - AS OF 20-Jun-2024

## 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	6086.33
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	99		

## STATISTICS

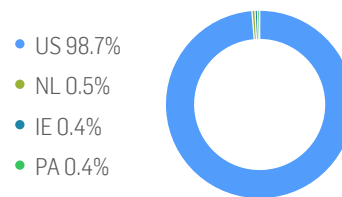
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	2.77%	4.95%	15.87%	36.17%	15.25%	271.12%
Performance (p.a.)						8.21%
Volatility (p.a.)	13.75%	16.68%	16.84%	17.97%	17.03%	28.37%
High	6142.74	6142.74	6142.74	6142.74	6142.74	6142.74
Low	5812.53	5359.28	5105.69	4196.05	5105.69	508.83
Sharpe Ratio*	2.48	0.98	1.75	1.75	1.73	0.10
Max. Drawdown	-2.16%	-8.60%	-9.05%	-15.24%	-9.05%	-70.19%
VaR 95 \ 99				-28.6% \ -42.5%		-44.0% \ -82.2%
CVaR 95 \ 99				-35.6% \ -45.7%		-70.9% \ -124.8%

\* 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 20-Jun-2024

Company	Ticker	Country	Currency	Index Weight (%)
NVIDIA CORP	NVDA UW Equity	US	USD	7.18%
BROADCOM INC	AVGO UW Equity	US	USD	6.36%
ADVANCED MICRO DEVICES	AMD UW Equity	US	USD	5.11%
QUALCOMM INC	QCOM UW Equity	US	USD	4.92%
APPLIED MATERIALS INC	AMAT UW Equity	US	USD	3.83%
PFIZER INC	PFE UN Equity	US	USD	3.00%
LAM RESEARCH CORP	LRCX UW Equity	US	USD	2.99%
TESLA INC	TSLA UW Equity	US	USD	2.83%
INTERNATIONAL BUSINESS MACHINES CORP	IBM UN Equity	US	USD	2.55%
VERIZON COMMUNICATIONS INC	VZ UN Equity	US	USD	2.49%

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