

FACTSHEET - AS OF 13-May-2026

Solactive GBS United States 500 Index 3% Decrement

DESCRIPTION

Solactive GBS United States 500 Index 3% Decrement aims to track the performance of the Solactive GBS United States 500 Index TR adjusted for a synthetic dividend of 3% per annum

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SL0L565 / SL0L56	Base Value / Base Date	1693.41 Points / 8.5.2006
Bloomberg / Reuters	US500T3 Index / .US500T3	Last Price	7760.81
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Adjusted Return	Calculation	09:30am to 4:55 pm (EST), every 15 seconds
Index Currency	USD	History	Available daily back to 2006.05.08
Index Members	504		

STATISTICS

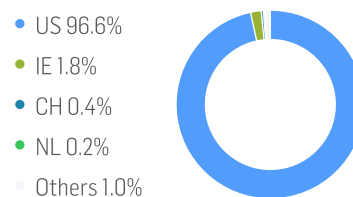
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	7.96%	8.68%	9.35%	22.59%	7.88%	358.29%
Performance (p.a.)						7.90%
Volatility (p.a.)	10.50%	15.00%	13.46%	12.31%	14.13%	19.61%
High	7760.81	7760.81	7760.81	7760.81	7760.81	7760.81
Low	7188.66	6620.21	6620.21	6166.22	6620.21	857.72
Sharpe Ratio*	14.33	2.44	1.21	1.57	1.38	0.22
Max. Drawdown	-0.89%	-8.80%	-9.66%	-9.66%	-9.66%	-56.60%
VaR 95 \ 99				-21.0% \ -28.3%		-29.4% \ -56.5%
CVaR 95 \ 99				-28.1% \ -38.7%		-49.1% \ -86.1%

* 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 13-May-2026

Company	Ticker	Country	Currency	Index Weight (%)
NVIDIA CORP	NVDA UW Equity	US	USD	8.19%
APPLE INC	AAPL UW Equity	US	USD	6.64%
MICROSOFT CORP	MSFT UW Equity	US	USD	4.61%
AMAZON.COM INC	AMZN UW Equity	US	USD	4.03%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	3.64%
ALPHABET INC C-SHARES	GOOG UW Equity	US	USD	3.14%
BROADCOM INC	AVGO UW Equity	US	USD	3.01%
TESLA INC	TSLA UW Equity	US	USD	2.31%
META PLATFORMS INC	META UW Equity	US	USD	2.10%
MICRON TECHNOLOGY INC	MU UW Equity	US	USD	1.41%

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