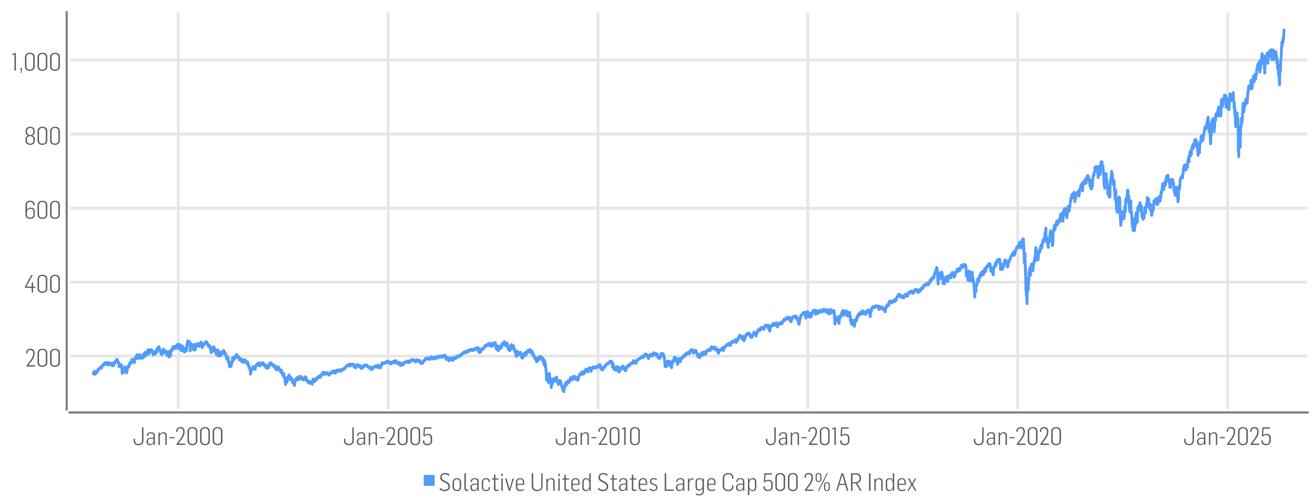
SOLACTIVE
German Index Engineering

FACTSHEET - AS OF 07-May-2026
Solactive United States Large Cap 500 2% AR Index

DESCRIPTION

Solactive United States Large Cap 500 2% AR Index aims to track the performance of the Solactive United States Large Cap 500 GTR Index adjusted for a synthetic dividend of 2% per annum

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SL0RWH7 / SL0RWH	Base Value / Base Date	155.23 Points / 22.12.1997
Bloomberg / Reuters	SOUSL2 Index/ .SOUSL2	Last Price	1078.01
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Adjusted Return	Calculation	08:00 AM to 04:53 PM (EST), every 15 seconds
Index Currency	USD	History	Available daily back to 22.12.1997
Index Members	1		

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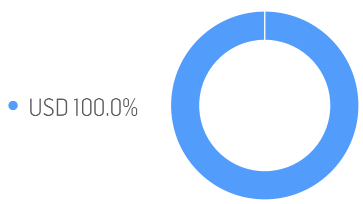
STATISTICS

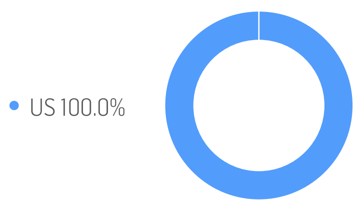
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	10.79%	5.69%	8.56%	24.42%	6.82%	594.46%
Performance (p.a.)						7.07%
Volatility (p.a.)	12.25%	15.11%	13.45%	12.48%	14.04%	19.34%
High	1081.39	1081.39	1081.39	1081.39	1081.39	1081.39
Low	973.00	933.19	933.19	860.16	933.19	103.95
Sharpe Ratio*	19.97	1.43	1.08	1.70	1.23	0.18
Max. Drawdown	-0.88%	-8.93%	-9.23%	-9.23%	-9.23%	-56.89%
VaR 95 \ 99				-21.0% \ -28.7%		-29.9% \ -55.3%
CVaR 95 \ 99				-27.6% \ -38.3%		-47.2% \ -80.0%

* 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 07-May-2026

Company	Ticker	Country	Currency	Index Weight (%)
SPDR S&P 500 ETF	SPY UP Equity	US	USD	100.00%

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