

Solactive GBS United States 500 Enhanced Investment Grade Index NTR

DESCRIPTION

The Solactive GBS United States 500 Enhanced Investment Grade Index NTR intends to track the performance of companies with a credit rating equal or above A3/A-, or without any long-term debt outstanding among the largest 500 companies in the United States stock market. The index is based on the Solactive Global Benchmark Series and the constituents are weighted by free-float market capitalization. The index is calculated as a net total return index in USD.

HISTORICAL PERFORMANCE



CHARACTERISTICS

| | | | |
|---------------------|---------------------------|------------------------|--|
| ISIN / WKN | DE000SLOF4W4 / SLOF4W | Base Value / Base Date | 1000 Points / 02.05.2012 |
| Bloomberg / Reuters | SOUSAAAN Index/ .SOUSAAAN | Last Price | 4764.80 |
| Index Calculator | Solactive AG | Dividends | Reinvested |
| Index Type | Net Total Return | Calculation | 9:30am to 4:50pm (EST), every 15 seconds |
| Index Currency | USD | History | Available daily back to 02.05.2012 |
| Index Members | 173 | | |

STATISTICS

| USD | 30D | 90D | 180D | 360D | YTD | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|-----------------|
| Performance | -2.30% | 4.94% | 26.33% | 29.34% | 9.08% | 376.48% |
| Performance (p.a.) | | | | | | 13.92% |
| Volatility (p.a.) | 13.92% | 13.46% | 12.15% | 12.42% | 12.78% | 17.19% |
| High | 4879.18 | 4879.18 | 4879.18 | 4879.18 | 4879.18 | 4879.18 |
| Low | 4632.03 | 4481.70 | 3828.30 | 3633.97 | 4289.82 | 916.86 |
| Sharpe Ratio* | -2.16 | 1.21 | 4.56 | 1.97 | 1.98 | 0.50 |
| Max. Drawdown | -5.07% | -5.07% | -5.07% | -9.28% | -5.07% | -31.86% |
| VaR 95 \ 99 | | | | -20.2% \ -25.9% | | -25.6% \ -50.6% |
| CVaR 95 \ 99 | | | | -24.2% \ -28.6% | | -41.8% \ -72.2% |

* 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

• USD 100.0%



COMPOSITION BY COUNTRIES

• US 100.0%



TOP COMPONENTS AS OF 26-Apr-2024

| Company | Ticker | Country | Currency | Index Weight (%) |
|-----------------------|-----------------|---------|----------|------------------|
| MICROSOFT CORP | MSFT UW Equity | US | USD | 10.29% |
| APPLE INC | AAPL UW Equity | US | USD | 8.66% |
| NVIDIA CORP | NVDA UW Equity | US | USD | 7.19% |
| AMAZON.COM INC | AMZN UW Equity | US | USD | 5.58% |
| ALPHABET INC-CL A | GOOGL UW Equity | US | USD | 3.53% |
| META PLATFORMS INC | META UW Equity | US | USD | 3.37% |
| ALPHABET INC C-SHARES | GOOG UW Equity | US | USD | 2.97% |
| ELI LILLY & CO | LLY UN Equity | US | USD | 2.14% |
| JPMORGAN CHASE & CO | JPM UN Equity | US | USD | 1.94% |
| EXXON MOBIL CORP | XOM UN Equity | US | USD | 1.63% |

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This info service is offered exclusively by Solactive AG, Platz der Einheit 1, D-60327 Frankfurt am Main|E-Mail: indexing@solactive.com

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