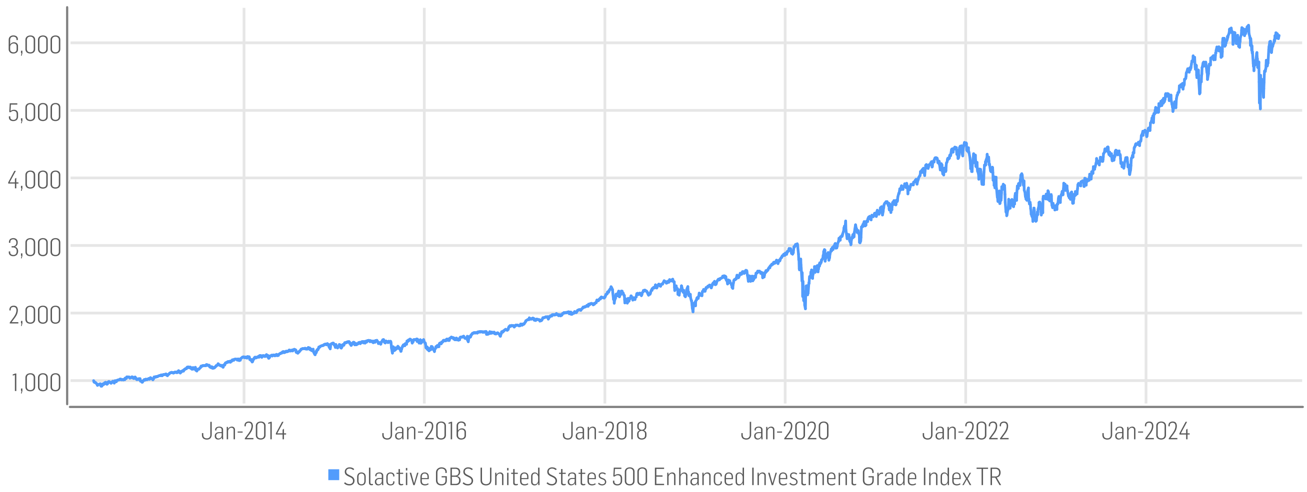
FACTSHEET - AS OF 23-Jun-2025
Solactive GBS United States 500 Enhanced Investment Grade Index TR

DESCRIPTION

The Solactive GBS United States 500 Enhanced Investment Grade Index TR 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 total return index in USD.

HISTORICAL PERFORMANCE



CHARACTERISTICS

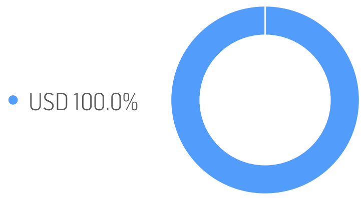
ISIN / WKN	DE000SL0F4X2 / SL0F4X	Base Value / Base Date	1000.0 Points / 02.05.2012
Bloomberg / Reuters	SOUSAAAT Index / .SOUSAAAT	Last Price	6109.50
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Total Return	Calculation	9:30am to 4:50pm (EST), every 15 seconds
Index Currency	USD	History	Available daily back to 02.05.2012
Index Members	179		

STATISTICS

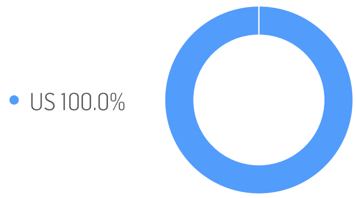
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	4.33%	4.32%	-0.71%	9.12%	1.97%	510.95%
Performance (p.a.)						14.77%
Volatility (p.a.)	12.15%	31.38%	25.33%	20.71%	25.56%	17.40%
High	6149.18	6149.18	6260.52	6260.52	6260.52	6260.52
Low	5946.62	5022.05	5022.05	5022.05	5022.05	917.67
Sharpe Ratio*	5.20	0.46	-0.23	0.24	-0.00	0.60
Max. Drawdown	-1.42%	-14.25%	-19.78%	-19.78%	-19.78%	-31.83%
VaR 95 \ 99				-31.0% \ -57.7%		-25.9% \ -50.8%
CVaR 95 \ 99				-50.3% \ -88.8%		-42.2% \ -72.8%

* 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 23-Jun-2025

Company	Ticker	Country	Currency	Index Weight (%)
MICROSOFT CORP	MSFT UW Equity	US	USD	10.13%
NVIDIA CORP	NVDA UW Equity	US	USD	9.68%
APPLE INC	AAPL UW Equity	US	USD	8.38%
AMAZON.COM INC	AMZN UW Equity	US	USD	5.61%
META PLATFORMS INC	META UW Equity	US	USD	4.33%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	2.74%
ALPHABET INC C-SHARES	GOOG UW Equity	US	USD	2.41%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	2.21%
ELI LILLY & CO	LLY UN Equity	US	USD	1.86%
VISA INC-CLASS A SHARES	V UN Equity	US	USD	1.68%

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