

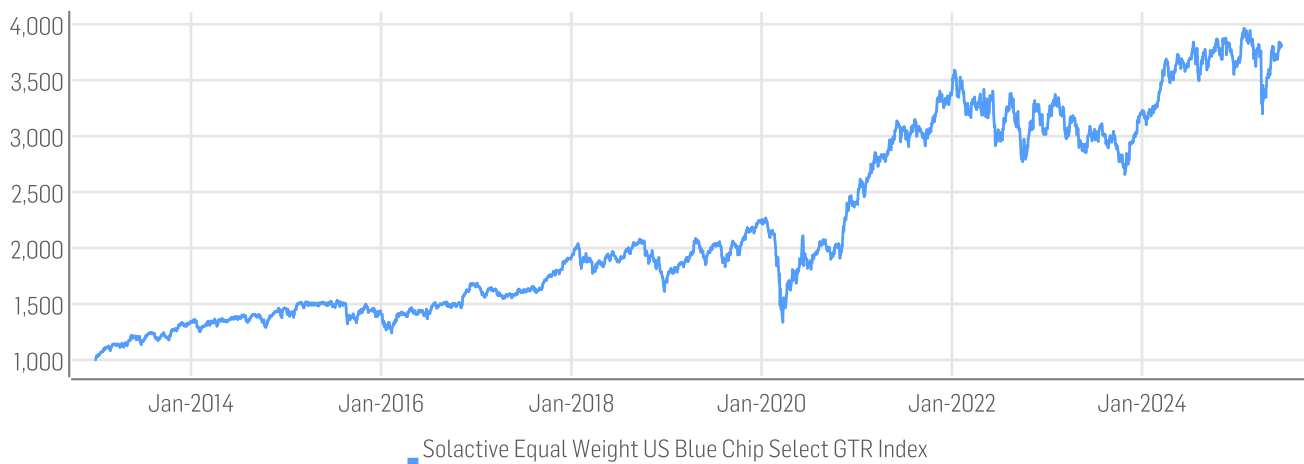
# FACTSHEET - AS OF 20-Jun-2025

## Solactive Equal Weight US Blue Chip Select GTR Index

### DESCRIPTION

Please insert - if required

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	SLOKCA	Base Value / Base Date	1000 Points / 31.12.2019
Bloomberg / Reuters	SOLUSBCG Index/ .SOLUSBCG	Last Price	3817.89
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 31.12.2019
Index Members	10		

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## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	3.45%	1.42%	6.23%	4.77%	4.91%	70.70%
Performance (p.a.)						10.27%
Volatility (p.a.)	16.92%	32.12%	25.48%	21.56%	25.93%	24.08%
High	3840.89	3840.89	3964.45	3964.45	3964.45	3964.45
Low	3675.64	3200.31	3200.31	3200.31	3200.31	1337.63
Sharpe Ratio*	2.76	0.05	0.34	0.02	0.25	0.25
Max. Drawdown	-1.47%	-16.20%	-19.27%	-19.27%	-19.27%	-41.03%
VaR 95 \ 99				-32.3% \ -64.8%		-34.5% \ -64.8%
CVaR 95 \ 99				-54.5% \ -105.1%		-56.6% \ -104.0%

\* 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

• USD 100.0%



## COMPOSITION BY COUNTRIES

• US 100.0%



## TOP COMPONENTS AS OF 20-Jun-2025

Company	Ticker	Country	Currency	Index Weight (%)
VALERO ENERGY	VLO UN Equity	US	USD	11.24%
CITIGROUP INC	C UN Equity	US	USD	10.79%
MORGAN STANLEY	MS UN Equity	US	USD	10.77%
FORD MOTOR CO	F UN Equity	US	USD	9.87%
QUALCOMM INC	QCOM UW Equity	US	USD	9.82%
PFIZER INC	PFE UN Equity	US	USD	9.76%
EXXON MOBIL CORP	XOM UN Equity	US	USD	9.74%
3M COMPANY	MMM UN Equity	US	USD	9.65%
TARGET CORP	TGT UN Equity	US	USD	9.45%
VERIZON COMMUNICATIONS INC	VZ UN Equity	US	USD	8.90%

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Past performance should not be considered as indication or guarantee of any future results. Charts and graphs are provided for illustrative purposes.

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