

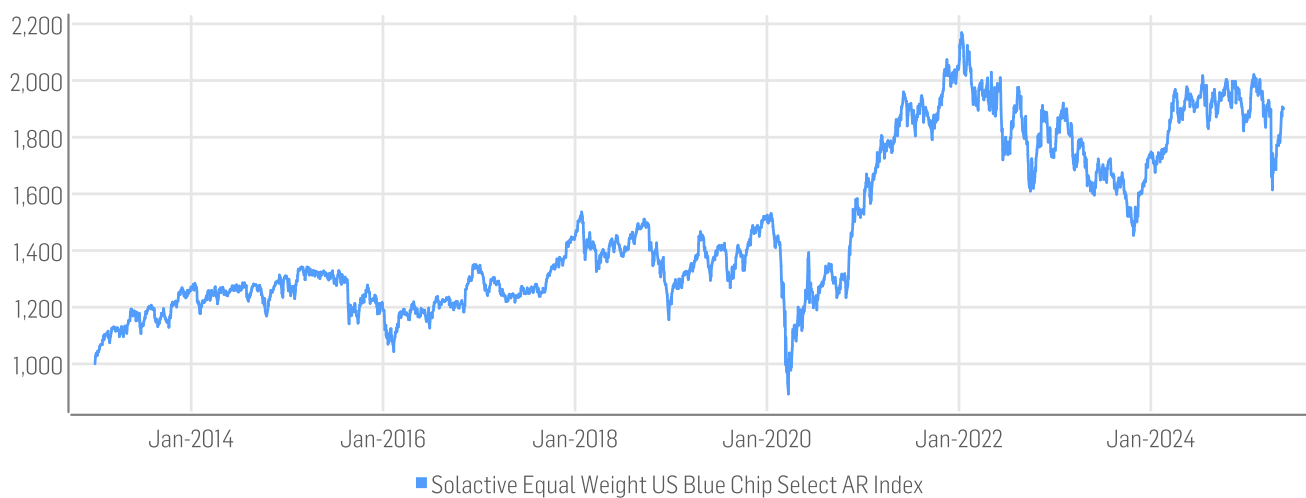
# FACTSHEET - AS OF 20-May-2025

## Solactive Equal Weight US Blue Chip Select AR Index

### DESCRIPTION

Solactive Equal Weight US Blue Chip Select AR Index aims to track the performance of the Solactive Equal Weight US Blue Chip Select GTR Index adjusted for a synthetic dividend of 5.5% per annum

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLOKT58 / SLOKT5	Base Value / Base Date	1000.0 Points / 2012.12.31
Bloomberg / Reuters	SOLUSBCA Index / .SOLUSBCA	Last Price	1899.55
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 2012.12.31
Index Members	10		

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## Solactive Equal Weight US Blue Chip Select AR Index

### STATISTICS

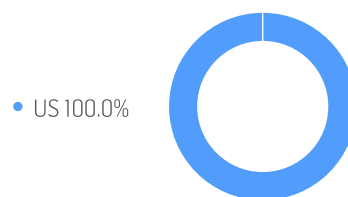
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	10.99%	-5.19%	-1.80%	-2.50%	1.95%	89.95%
Performance (p.a.)						5.32%
Volatility (p.a.)	20.23%	32.27%	25.27%	21.36%	27.56%	19.33%
High	1906.90	2003.60	2021.27	2021.27	2021.27	2169.09
Low	1685.63	1614.03	1614.03	1614.03	1614.03	893.70
Sharpe Ratio*	12.44	-0.74	-0.31	-0.32	0.03	0.05
Max. Drawdown	-1.51%	-19.44%	-20.15%	-20.15%	-20.15%	-41.82%
VaR 95 \ 99				-28.9% \ -65.0%		-29.2% \ -52.5%
CVaR 95 \ 99				-54.0% \ -105.4%		-46.0% \ -79.1%

\* 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 20-May-2025

Company	Ticker	Country	Currency	Index Weight (%)
VALERO ENERGY	VLO UN Equity	US	USD	10.59%
MORGAN STANLEY	MS UN Equity	US	USD	10.55%
CITIGROUP INC	C UN Equity	US	USD	10.50%
3M COMPANY	MMM UN Equity	US	USD	10.39%
QUALCOMM INC	QCOM UW Equity	US	USD	10.05%
FORD MOTOR CO	F UN Equity	US	USD	10.05%
TARGET CORP	TGT UN Equity	US	USD	9.77%
PFIZER INC	PFE UN Equity	US	USD	9.64%
VERIZON COMMUNICATIONS INC	VZ UN Equity	US	USD	9.50%
EXXON MOBIL CORP	XOM UN Equity	US	USD	8.97%

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