

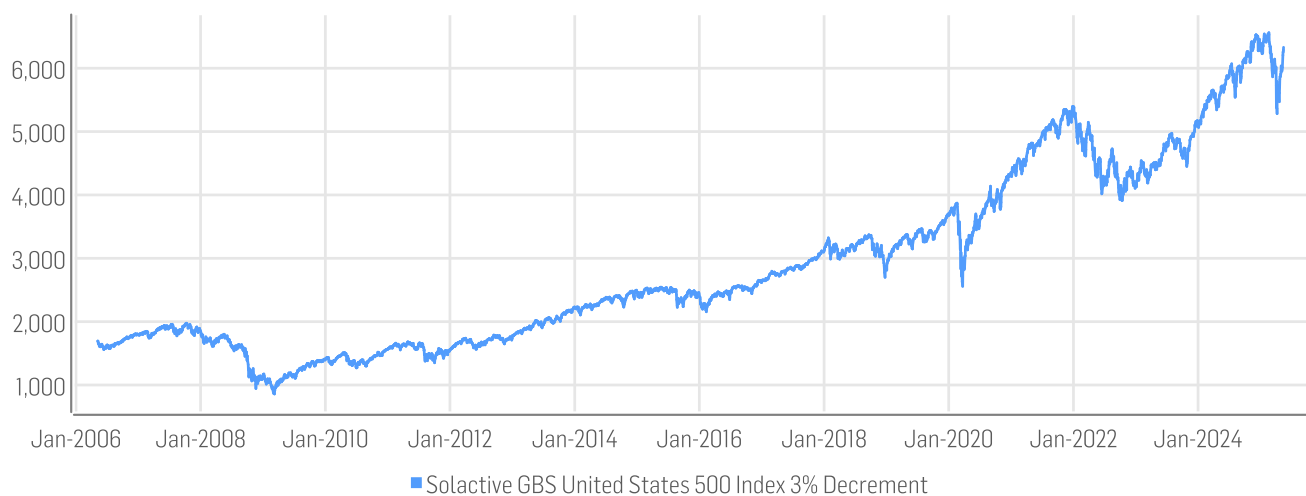
# FACTSHEET - AS OF 16-May-2025

## Solactive GBS United States 500 Index 3% Decrement

### DESCRIPTION

Solactive GBS United States 500 Index 3% Decrement aims to track the performance of the Solactive GBS United States 500 Index TR adjusted for a synthetic dividend of 3% per annum

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

|                     |                          |                        |  |
|---------------------|--------------------------|------------------------|--|
| ISIN / WKN          | DE000SL0L565 / SL0L56    | Base Value / Base Date | 1693.41 Points / 2006.05.08                |
| Bloomberg / Reuters | US500T3 Index / .US500T3 | Last Price             | 6330.66                                    |
| 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 2006.05.08         |
| Index Members       | 402                      |                        |  |

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## STATISTICS

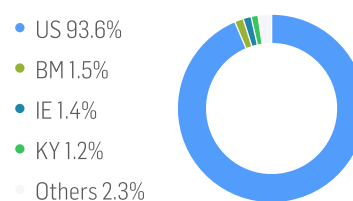
| USD                | 30D     | 90D     | 180D    | 360D            | YTD     | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|-----------------|
| Performance        | 13.11%  | -3.16%  | 0.83%   | 10.65%          | 0.78%   | 273.84%         |
| Performance (p.a.) |         |         |         |                 |         | 7.18%           |
| Volatility (p.a.)  | 20.82%  | 32.21%  | 24.67%  | 19.90%          | 27.31%  | 19.91%          |
| High               | 6330.66 | 6562.00 | 6562.00 | 6562.00         | 6562.00 | 6562.00         |
| Low                | 5471.00 | 5282.95 | 5282.95 | 5282.95         | 5282.95 | 857.72          |
| Sharpe Ratio*      | 16.51   | -0.51   | -0.11   | 0.33            | -0.08   | 0.15            |
| Max. Drawdown      | -2.40%  | -19.49% | -19.49% | -19.49%         | -19.49% | -56.60%         |
| VaR 95 \ 99        |         |         |         | -30.0% \ -56.3% |         | -30.4% \ -59.8% |
| CVaR 95 \ 99       |         |         |         | -49.0% \ -88.9% |         | -50.0% \ -87.9% |

\* 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 16-May-2025

| Company                   | Ticker         | Country | Currency | Index Weight (%) |
|---------------------------|----------------|---------|----------|------------------|
| DUOLINGO INC              | DUOL UW Equity | US      | USD      | 0.61%            |
| NUTANIX INC               | NTNX UW Equity | US      | USD      | 0.61%            |
| DOCUSIGN INC              | DOCU UW Equity | US      | USD      | 0.55%            |
| SNAP-ON INC               | SNA UN Equity  | US      | USD      | 0.51%            |
| GUIDEWIRE SOFTWARE INC    | GWRE UN Equity | US      | USD      | 0.51%            |
| TAPESTRY INC              | TPR UN Equity  | US      | USD      | 0.51%            |
| BURLINGTON STORES INC     | BURL UN Equity | US      | USD      | 0.50%            |
| DOMINOS PIZZA INC         | DPZ UW Equity  | US      | USD      | 0.50%            |
| US FOODS HOLDING CORP     | USFD UN Equity | US      | USD      | 0.50%            |
| CASEYS GENERAL STORES INC | CASY UW Equity | US      | USD      | 0.50%            |

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