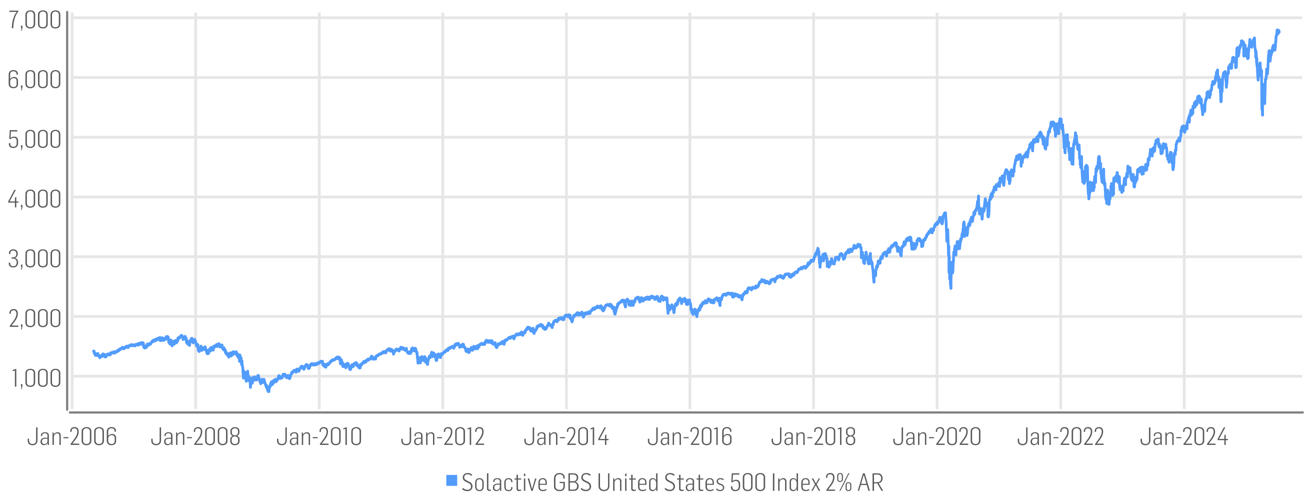
FACTSHEET - AS OF 15-Jul-2025
Solactive GBS United States 500 Index 2% AR

DESCRIPTION

Solactive GBS United States 500 Index 2% AR aims to track the performance of the Solactive GBS United States 500 Index TR adjusted for a synthetic dividend of 2% per annum

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SL0LR00 / SL0LR0	Base Value / Base Date	1420.7 Points / 2006.05.08
Bloomberg / Reuters	US500T2 Index / .US500T2	Last Price	6753.85
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	401		

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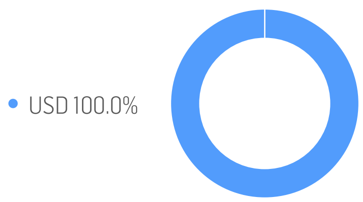
STATISTICS

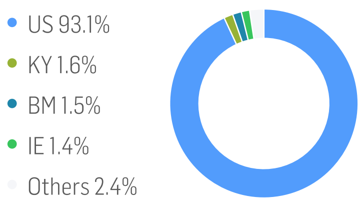
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	4.42%	18.68%	4.91%	13.56%	6.06%	375.39%
Performance (p.a.)						8.46%
Volatility (p.a.)	9.28%	15.32%	24.23%	20.12%	23.68%	19.85%
High	6794.76	6794.76	6794.76	6794.76	6794.76	6794.76
Low	6458.19	5563.24	5370.08	5370.08	5370.08	740.64
Sharpe Ratio*	7.01	6.27	0.24	0.47	0.31	0.21
Max. Drawdown	-1.09%	-2.67%	-19.38%	-19.38%	-19.38%	-55.97%
VaR 95 \ 99				-30.0% \ -56.3%		-30.1% \ -59.2%
CVaR 95 \ 99				-48.9% \ -88.9%		-49.8% \ -87.2%

* 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



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 15-Jul-2025

Company	Ticker	Country	Currency	Index Weight (%)
SOFI TECHNOLOGIES INC	SOFI UW Equity	US	USD	0.63%
TAPESTRY INC	TPR UN Equity	US	USD	0.62%
FLEX LTD	FLEX UW Equity	SG	USD	0.58%
CASEYS GENERAL STORES INC	CASY UW Equity	US	USD	0.56%
ROCKET LAB CORPORATION	RKLB UR Equity	US	USD	0.55%
COMFORT SYSTEMS USA INC	FIX UN Equity	US	USD	0.55%
INSMED INC	INSM UW Equity	US	USD	0.54%
NUTANIX INC	NTNX UW Equity	US	USD	0.54%
CURTISS-WRIGHT CORP	CW UN Equity	US	USD	0.53%
TWILIO INC	TWLO UN Equity	US	USD	0.53%

DISCLAIMER