

# FACTSHEET - AS OF 30-Oct-2025

## Solactive Equal Weight US Asset Manager AR 220 Index

### DESCRIPTION

Solactive Equal Weight US Asset Manager AR 220 Index aims to track the performance of the Solactive Equal Weight US Asset Manager Select GTR Index adjusted for a synthetic dividend of 220 index points per annum

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

|                     |                            |                        |                                              |
|---------------------|----------------------------|------------------------|----------------------------------------------|
| ISIN / WKN          | DE000SLORY05 / SLORY0      | Base Value / Base Date | 2282.94 Points / 31.12.2012                  |
| Bloomberg / Reuters | SQUAM220 Index / .SQUAM220 | Last Price             | 9537.75                                      |
| Index Calculator    | Solactive AG               | Dividends              | 220 AR Points                                |
| Index Type          | Adjusted Return            | Calculation            | 08:00 AM to 04:53 PM (EST), every 15 seconds |
| Index Currency      | USD                        | History                | Available daily back to 31.12.2012           |
| Index Members       | 4                          |                        |                                              |

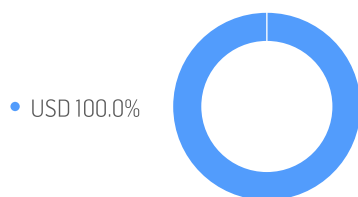
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## STATISTICS

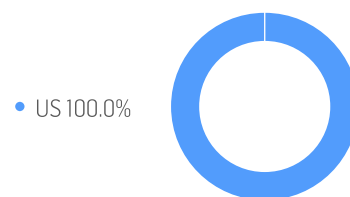
| USD                | 30D      | 90D      | 180D     | 360D              | YTD      | Since Inception  |
|--------------------|----------|----------|----------|-------------------|----------|------------------|
| Performance        | -9.95%   | -10.93%  | 9.44%    | -5.10%            | -12.11%  | 317.78%          |
| Performance (p.a.) |          |          |          |                   |          | 11.79%           |
| Volatility (p.a.)  | 34.18%   | 29.70%   | 30.40%   | 40.94%            | 42.20%   | 31.38%           |
| High               | 10591.51 | 11764.22 | 11764.22 | 11841.41          | 11841.41 | 11841.41         |
| Low                | 9503.18  | 9503.18  | 8456.95  | 7334.67           | 7334.67  | 1527.82          |
| Sharpe Ratio*      | -2.23    | -1.41    | 0.52     | -0.23             | -0.44    | 0.24             |
| Max. Drawdown      | -10.28%  | -19.22%  | -19.22%  | -38.06%           | -38.06%  | -61.00%          |
| VaR 95 \ 99        |          |          |          | -73.1% \ -105.4%  |          | -48.6% \ -89.6%  |
| CVaR 95 \ 99       |          |          |          | -104.5% \ -187.6% |          | -75.8% \ -125.1% |

\* 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 30-Oct-2025

| Company                      | Ticker        | Country | Currency | Index Weight (%) |
|------------------------------|---------------|---------|----------|------------------|
| CARLYLE GROUP INC            | CG UW Equity  | US      | USD      | 27.26%           |
| BLACKSTONE INC               | BX UN Equity  | US      | USD      | 25.39%           |
| APOLLO GLOBAL MANAGEMENT INC | APO UN Equity | US      | USD      | 23.92%           |
| KKR & CO INC                 | KKR UN Equity | US      | USD      | 23.44%           |

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