

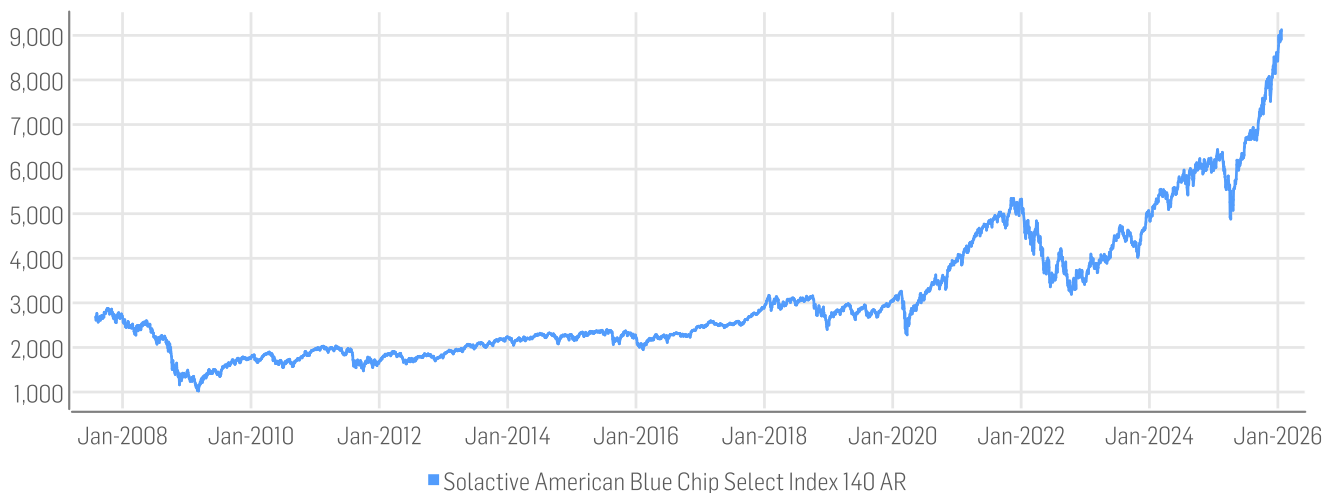
FACTSHEET - AS OF 22-Jan-2026

Solactive American Blue Chip Select Index 140 AR

DESCRIPTION

Solactive American Blue Chip Select Index 140 AR aims to track the performance of the Solactive American Blue Chip Select Index TR adjusted for a synthetic dividend of 140 index points per annum

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOSRJ1 / SLOSRJ	Base Value / Base Date	2670.18 Points / 01.08.2007
Bloomberg / Reuters	SUSBU140 Index / .SUSBU140	Last Price	9128.54
Index Calculator	Solactive AG	Dividends	140 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 01.08.2007
Index Members	2		

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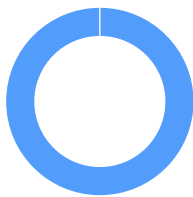
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	6.65%	16.93%	34.22%	46.33%	8.40%	241.87%
Performance (p.a.)						6.88%
Volatility (p.a.)	21.05%	23.08%	21.48%	27.41%	23.76%	24.19%
High	9128.54	9128.54	9128.54	9128.54	9128.54	9128.54
Low	8421.07	7518.15	6649.45	4878.21	8421.07	1022.83
Sharpe Ratio*	5.48	3.68	3.63	1.59	11.70	0.13
Max. Drawdown	-2.25%	-6.95%	-6.95%	-23.53%	-2.06%	-64.46%
VaR 95 \ 99				-40.1% \ -83.0%		-39.2% \ -71.4%
CVaR 95 \ 99				-63.4% \ -109.8%		-59.6% \ -100.7%

* 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).

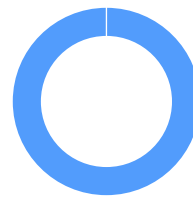
COMPOSITION BY CURRENCIES

• USD 100.0%



COMPOSITION BY COUNTRIES

• DE 100.0%



TOP COMPONENTS AS OF 22-Jan-2026

Company	Ticker	Country	Currency	Index Weight (%)
SOLACTIVE AMERICAN BLUE CHIP SELECT INDEX TR	SUSBSUT Index	DE	USD	100.00%
USD-CASH	USD-CASH	US	USD	-0.00%

DISCLAIMER

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