

# FACTSHEET - AS OF 29-Jan-2026

## Solactive United States 500 Ex Mag 7 Index PR

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

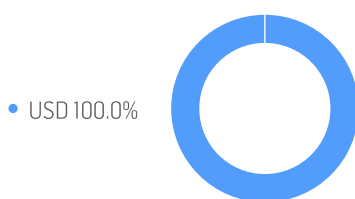
|                     |                       |                        |                                        |
|---------------------|-----------------------|------------------------|----------------------------------------|
| ISIN / WKN          | DE000SLOSYS8 / SLOSYS | Base Value / Base Date | 1000.0 Points / 08.05.2006             |
| Bloomberg / Reuters | / .US493P             | Last Price             | 3691.37                                |
| Index Calculator    | Solactive AG          | Dividends              | Not Reinvested                         |
| Index Type          | Price Return          | Calculation            | 09:30 to 16:50 (EST), every 15 seconds |
| Index Currency      | USD                   | History                | Available daily back to 08.05.2006     |
| Index Members       | 498                   |                        |                                        |

## STATISTICS

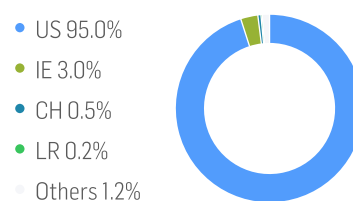
| USD                | 30D     | 90D     | 180D    | 360D            | YTD     | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|-----------------|
| Performance        | 1.68%   | 3.21%   | 9.34%   | 11.66%          | 2.52%   | 269.14%         |
| Performance (p.a.) |         |         |         |                 |         | 6.84%           |
| Volatility (p.a.)  | 10.30%  | 11.13%  | 10.28%  | 16.47%          | 10.52%  | 19.20%          |
| High               | 3701.56 | 3701.56 | 3701.56 | 3701.56         | 3701.56 | 3701.56         |
| Low                | 3600.55 | 3442.98 | 3401.81 | 2825.95         | 3600.55 | 512.12          |
| Sharpe Ratio*      | 1.84    | 0.90    | 1.57    | 0.50            | 3.15    | 0.17            |
| Max. Drawdown      | -1.58%  | -4.53%  | -5.09%  | -16.31%         | -1.58%  | -56.40%         |
| VaR 95 \ 99        |         |         |         | -23.8% \ -48.6% |         | -28.2% \ -55.6% |
| CVaR 95 \ 99       |         |         |         | -39.7% \ -83.8% |         | -48.1% \ -86.5% |

\* 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 29-Jan-2026

| Company                     | Ticker          | Country | Currency | Index Weight (%) |
|-----------------------------|-----------------|---------|----------|------------------|
| BROADCOM INC                | AVGO UW Equity  | US      | USD      | 3.87%            |
| ELI LILLY & CO              | LLY UN Equity   | US      | USD      | 2.19%            |
| JPMORGAN CHASE & CO         | JPM UN Equity   | US      | USD      | 2.12%            |
| BERKSHIRE HATHAWAY INC-CL B | BRK/B UN Equity | US      | USD      | 1.65%            |
| EXXON MOBIL CORP            | XOM UN Equity   | US      | USD      | 1.51%            |
| VISA INC-CLASS A SHARES     | V UN Equity     | US      | USD      | 1.42%            |
| JOHNSON & JOHNSON           | JNJ UN Equity   | US      | USD      | 1.38%            |
| WALMART INC                 | WMT UW Equity   | US      | USD      | 1.29%            |
| MICRON TECHNOLOGY INC       | MU UW Equity    | US      | USD      | 1.23%            |
| MASTERCARD INC-CLASS A      | MA UN Equity    | US      | USD      | 1.10%            |

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