

FACTSHEET - AS OF 22-Aug-2025

Solactive US 50 Low Risk Index

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLA5US2 / SLA5US	Base Value / Base Date	100 Points / 31.12.1999
Bloomberg / Reuters	SOLUS50 Index / .SOLUS50	Last Price	463.13
Index Calculator	Solactive AG	Dividends	Not included (Price index)
Index Type		Calculation	09:00am to 10:30pm (CET), every 60 seconds
Index Currency	USD	History	Available daily back to 31.12.1999
Index Members	50		

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STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	1.70%	3.00%	1.43%	4.33%	5.76%	363.13%
Performance (p.a.)						6.16%
Volatility (p.a.)	9.79%	9.44%	14.11%	12.72%	14.03%	14.36%
High	463.45	463.45	469.35	469.35	469.35	469.35
Low	450.37	441.70	431.20	421.25	421.25	85.11
Sharpe Ratio*	1.88	0.90	-0.10	0.01	0.34	0.13
Max. Drawdown	-1.39%	-2.85%	-8.13%	-10.07%	-8.13%	-41.96%
VaR 95 \ 99				-21.7% \ -31.9%		-20.2% \ -41.2%
CVaR 95 \ 99				-30.6% \ -52.4%		-34.0% \ -63.6%

* 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

• US 100.0%



TOP COMPONENTS AS OF 22-Aug-2025

Company	Ticker	Country	Currency	Index Weight (%)
KELLANOVA	K UN Equity	US	USD	7.88%
ATMOS ENERGY CORP	ATO UN Equity	US	USD	2.26%
CENTERPOINT ENERGY INC	CNP UN Equity	US	USD	2.23%
ALTRIA GROUP INC	MO UN Equity	US	USD	2.21%
EVERGY INC	EVERG UW Equity	US	USD	2.17%
PPL CORP	PPL UN Equity	US	USD	2.14%
WEC ENERGY GROUP INC	WEC UN Equity	US	USD	2.12%
CMS ENERGY CORP	CMS UN Equity	US	USD	2.11%
DUKE ENERGY CORP	DUK UN Equity	US	USD	2.10%
DTE ENERGY CO	DTE UN Equity	US	USD	2.08%
JOHNSON & JOHNSON	JNJ UN Equity	US	USD	2.07%
ALLIANT ENERGY CORP	LNT UW Equity	US	USD	2.07%
AMEREN CORP	AEE UN Equity	US	USD	2.06%
AMERICAN ELECTRIC POWER COMPANY INC	AEP UW Equity	US	USD	2.06%
REALTY INCOME CORP	O UN Equity	US	USD	2.06%

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This info service is offered exclusively by Solactive AG, Platz der Einheit 1, D-60327 Frankfurt am Main | E-Mail: indexing@solactive.com

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