

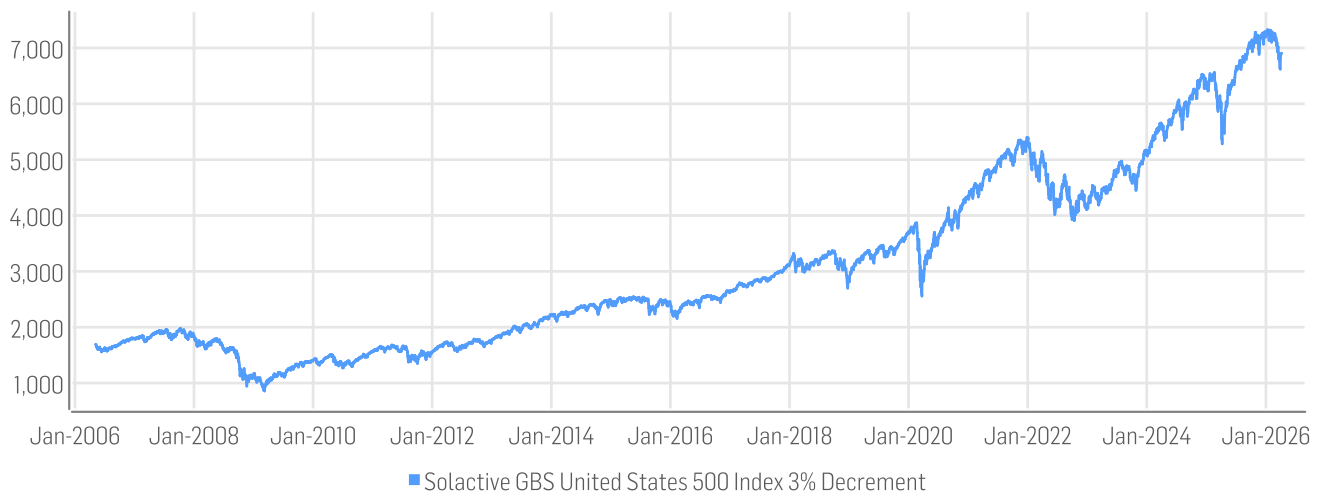
# FACTSHEET - AS OF 07-Apr-2026

## Solactive GBS United States 500 Index 3% Decrement

### DESCRIPTION

Solactive GBS United States 500 Index 3% Decrement aims to track the performance of the Solactive GBS United States 500 Index TR adjusted for a synthetic dividend of 3% per annum

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SL0L565 / SL0L56	Base Value / Base Date	1693.41 Points / 8.5.2006
Bloomberg / Reuters	US500T3 Index / .US500T3	Last Price	6908.19
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	506		

## STATISTICS

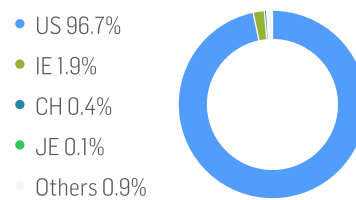
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.93%	-5.05%	-3.06%	21.44%	-3.98%	307.95%
Performance (p.a.)						7.31%
Volatility (p.a.)	18.23%	14.57%	13.90%	13.25%	14.32%	19.63%
High	7104.62	7328.18	7328.18	7328.18	7328.18	7328.18
Low	6620.21	6620.21	6620.21	5471.00	6620.21	857.72
Sharpe Ratio*	-1.36	-1.55	-0.70	1.37	-1.24	0.19
Max. Drawdown	-6.82%	-9.66%	-9.66%	-9.66%	-9.66%	-56.60%
VaR 95 \ 99				-25.0% \ -35.6%		-29.5% \ -56.5%
CVaR 95 \ 99				-30.4% \ -41.1%		-49.2% \ -86.1%

\* 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 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
NVIDIA CORP	NVDA UW Equity	US	USD	7.32%
APPLE INC	AAPL UW Equity	US	USD	6.42%
MICROSOFT CORP	MSFT UW Equity	US	USD	4.81%
AMAZON.COM INC	AMZN UW Equity	US	USD	3.60%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	3.13%
BROADCOM INC	AVGO UW Equity	US	USD	2.73%
ALPHABET INC C-SHARES	GOOG UW Equity	US	USD	2.69%
META PLATFORMS INC	META UW Equity	US	USD	2.20%
TESLA INC	TSLA UW Equity	US	USD	1.77%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	1.42%

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