

# FACTSHEET - AS OF 07-Apr-2026

## Solactive GBS United States 500 Index 2% AR

### DESCRIPTION

Solactive GBS United States 500 Index 2% AR aims to track the performance of the Solactive GBS United States 500 Index TR adjusted for a synthetic dividend of 2% per annum

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

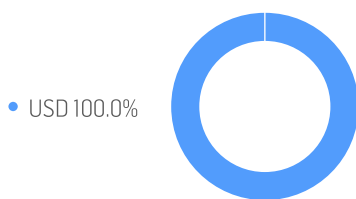
ISIN / WKN	DE000SL0LR00 / SL0LR0	Base Value / Base Date	1420.7 Points / 8.5.2006
Bloomberg / Reuters	US500T2 Index / .US500T2	Last Price	7093.38
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Adjusted Return	Calculation	09:30am to 4:55 pm (EST), every 15 seconds
Index Currency	USD	History	Available daily back to 2006.05.08
Index Members	399		

## STATISTICS

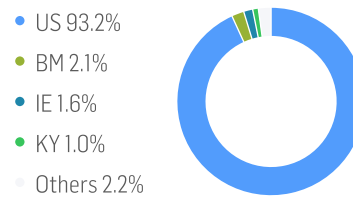
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.85%	-4.81%	-2.57%	22.67%	-3.72%	399.29%
Performance (p.a.)						8.41%
Volatility (p.a.)	18.24%	14.57%	13.91%	13.25%	14.32%	19.63%
High	7289.21	7506.88	7506.88	7506.88	7506.88	7506.88
Low	6796.19	6796.19	6796.19	5563.24	6796.19	740.64
Sharpe Ratio*	-1.31	-1.50	-0.63	1.46	-1.18	0.24
Max. Drawdown	-6.76%	-9.47%	-9.47%	-9.47%	-9.47%	-55.97%
VaR 95 \ 99				-24.9% \ -35.6%		-29.3% \ -56.5%
CVaR 95 \ 99				-30.3% \ -41.0%		-49.1% \ -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 (%)
TECHNIPFMC PLC	FTI UN Equity	GB	USD	0.81%
CASEYS GENERAL STORES INC	CASY UW Equity	US	USD	0.75%
CURTISS-WRIGHT CORP	CW UN Equity	US	USD	0.71%
XPO INC	XPO UN Equity	US	USD	0.64%
WOODWARD INC	WWD UW Equity	US	USD	0.61%
UNITED THERAPEUTICS CORP	UTHR UW Equity	US	USD	0.61%
MASTEC INC	MTZ UN Equity	US	USD	0.59%
ROYAL GOLD INC	RGLD UW Equity	US	USD	0.59%
CF INDUSTRIES HOLDINGS INC	CF UN Equity	US	USD	0.57%
BURLINGTON STORES INC	BURL UN Equity	US	USD	0.57%

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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](mailto:indexing@solactive.com)

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