

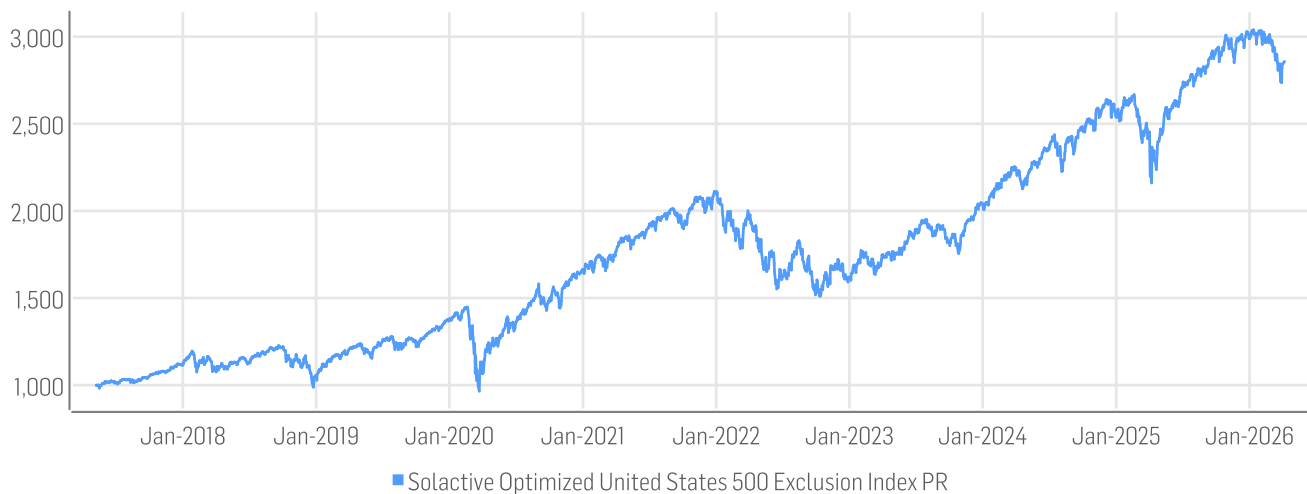
# FACTSHEET - AS OF 07-Apr-2026

## Solactive Optimized United States 500 Exclusion Index PR

### DESCRIPTION

Tracking the performance of the respective benchmark while screening the index constituents according to several ESG criteria.

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	SLOPIW	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .SOU500EP	Last Price	2857.18
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price Return	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 08.05.2017
Index Members	211		

## STATISTICS

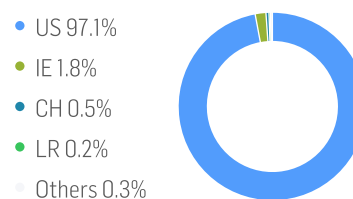
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.01%	-5.45%	-2.63%	22.77%	-4.38%	185.72%
Performance (p.a.)						12.50%
Volatility (p.a.)	18.06%	14.28%	13.52%	12.96%	13.94%	18.80%
High	2940.43	3039.75	3039.75	3039.75	3039.75	3039.75
Low	2735.77	2735.77	2735.77	2236.81	2735.77	965.75
Sharpe Ratio*	-1.42	-1.68	-0.66	1.50	-1.38	0.47
Max. Drawdown	-6.96%	-10.00%	-10.00%	-10.00%	-10.00%	-33.33%
VaR 95 \ 99				-23.2% \ -36.9%		-27.8% \ -54.4%
CVaR 95 \ 99				-30.2% \ -40.0%		-46.6% \ -81.2%

\* 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	7.45%
APPLE INC	AAPL UW Equity	US	USD	6.61%
MICROSOFT CORP	MSFT UW Equity	US	USD	4.92%
AMAZON.COM INC	AMZN UW Equity	US	USD	3.70%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	3.23%
ALPHABET INC C-SHARES	GOOG UW Equity	US	USD	2.80%
BROADCOM INC	AVGO UW Equity	US	USD	2.77%
META PLATFORMS INC	META UW Equity	US	USD	2.28%
TESLA INC	TSLA UW Equity	US	USD	1.85%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	1.54%

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