

FACTSHEET - AS OF 07-Apr-2026

US Liquid Most Short Index TR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOPZ22 / SLOPZ2	Base Value / Base Date	1000 Points / 08.01.2019
Bloomberg / Reuters	GSXIMSAL Index / .GSXIMSAL	Last Price	1993.92
Index Calculator	Solactive AG	Dividends	
Index Type	Total Return	Calculation	09:00 - 16:50 every 15 sec (ET), every 15 seconds
Index Currency	USD	History	Available daily back to 08.01.2019
Index Members	70		

STATISTICS

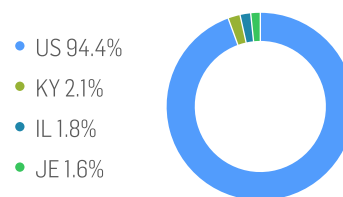
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.89%	-7.90%	-13.18%	59.28%	0.59%	99.39%
Performance (p.a.)						9.99%
Volatility (p.a.)	36.38%	38.63%	41.46%	35.90%	39.66%	38.90%
High	2088.24	2336.69	2445.28	2445.28	2336.69	2578.55
Low	1873.55	1873.55	1790.19	1216.17	1873.55	594.54
Sharpe Ratio*	-0.67	-0.83	-0.69	1.58	-0.04	0.16
Max. Drawdown	-10.28%	-19.82%	-26.79%	-26.79%	-19.82%	-62.50%
VaR 95 \ 99				-59.3% \ -77.5%		-63.5% \ -98.1%
CVaR 95 \ 99				-73.8% \ -103.4%		-86.3% \ -133.6%

* 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



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
INTUITIVE MACHINES INC	LUNR UQ Equity	US	USD	2.14%
BITDEER TECHNOLOGIES GROUP	BTDR UR Equity	KY	USD	2.08%
PLUG POWER INC	PLUG UR Equity	US	USD	1.97%
ECHOSTAR CORP	SATS UW Equity	US	USD	1.93%
PBF ENERGY INC	PBF UN Equity	US	USD	1.91%
SPHERE ENTERTAINMENT CO.	SPHR UN Equity	US	USD	1.90%
TERAWULF INC	WULF UR Equity	US	USD	1.89%
ACADIA HEALTHCARE CO INC	ACHC UW Equity	US	USD	1.85%
PAGAYA TECHNOLOGIES LTD - CLASS A	PGY UR Equity	IL	USD	1.84%
CHOICE HOTELS INTL INC	CHH UN Equity	US	USD	1.83%
AST SPACEMOBILE INC	ASTS UW Equity	US	USD	1.82%
MARA HOLDINGS INC	MARA UR Equity	US	USD	1.82%
SUNRUN INC	RUN UW Equity	US	USD	1.82%
ROBERT HALF INTL INC	RHI UN Equity	US	USD	1.81%
CORE SCIENTIFIC INC	CORZ UW Equity	US	USD	1.77%

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Company	Ticker	Country	Currency	Index Weight (%)
REDWIRE CORP	RDW UN Equity	US	USD	1.77%
SOLARIS ENERGY INFRASTRUCTURE	SEI UN Equity	US	USD	1.75%
CELCUITY INC	CELC UR Equity	US	USD	1.74%
DUOLINGO INC	DUOL UW Equity	US	USD	1.69%
WISDOMTREE INC	WT UN Equity	US	USD	1.68%

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