

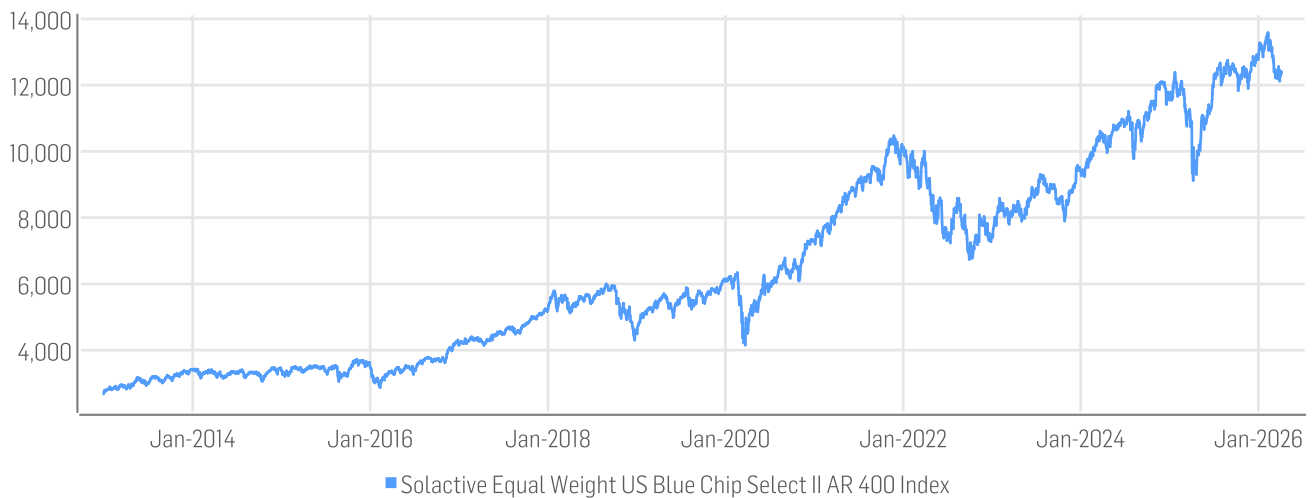
FACTSHEET - AS OF 07-Apr-2026

Solactive Equal Weight US Blue Chip Select II AR 400 Index

DESCRIPTION

Solactive Equal Weight US Blue Chip Select II AR 400 Index aims to track the performance of the Solactive Equal Weight US Blue Chip Select II GTR Index adjusted for a synthetic dividend of 400 index points per annum

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLORYL5 / SLORYL	Base Value / Base Date	2675.31 Points / 31.12.2012
Bloomberg / Reuters	SOUBC400 Index / .SOUBC400	Last Price	12403.79
Index Calculator	Solactive AG	Dividends	400 AR Points
Index Type	Adjusted Return	Calculation	09:30 AM to 04:53 PM (EST), every 15 seconds
Index Currency	USD	History	Available daily back to 31.12.2012
Index Members	10		

STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.09%	-5.11%	1.21%	29.45%	-2.86%	363.64%
Performance (p.a.)						12.26%
Volatility (p.a.)	18.19%	18.08%	16.85%	17.38%	18.18%	21.60%
High	12560.91	13585.38	13585.38	13585.38	13585.38	13585.38
Low	12122.28	12122.28	11834.10	9302.37	12122.28	2675.31
Sharpe Ratio*	-0.26	-1.26	-0.07	1.51	-0.77	0.40
Max. Drawdown	-3.49%	-10.77%	-10.77%	-10.77%	-10.77%	-35.67%
VaR 95 \ 99				-30.4% \ -43.9%		-33.6% \ -58.8%
CVaR 95 \ 99				-39.4% \ -55.8%		-51.9% \ -86.6%

* 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 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
CHEVRON CORP	CVX UN Equity	US	USD	12.73%
CISCO SYSTEMS INC	CSCO UW Equity	US	USD	11.53%
CITIGROUP INC	C UN Equity	US	USD	10.83%
TEXAS INSTRUMENTS INC	TXN UW Equity	US	USD	10.82%
NVIDIA CORP	NVDA UW Equity	US	USD	10.23%
BANK OF AMERICA CORP	BAC UN Equity	US	USD	10.17%
AMAZON.COM INC	AMZN UW Equity	US	USD	9.73%
UNITED PARCEL SERVICE-CL B	UPS UN Equity	US	USD	9.47%
BLACKSTONE INC	BX UN Equity	US	USD	7.61%
NIKE INC	NKE UN Equity	US	USD	6.87%

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