

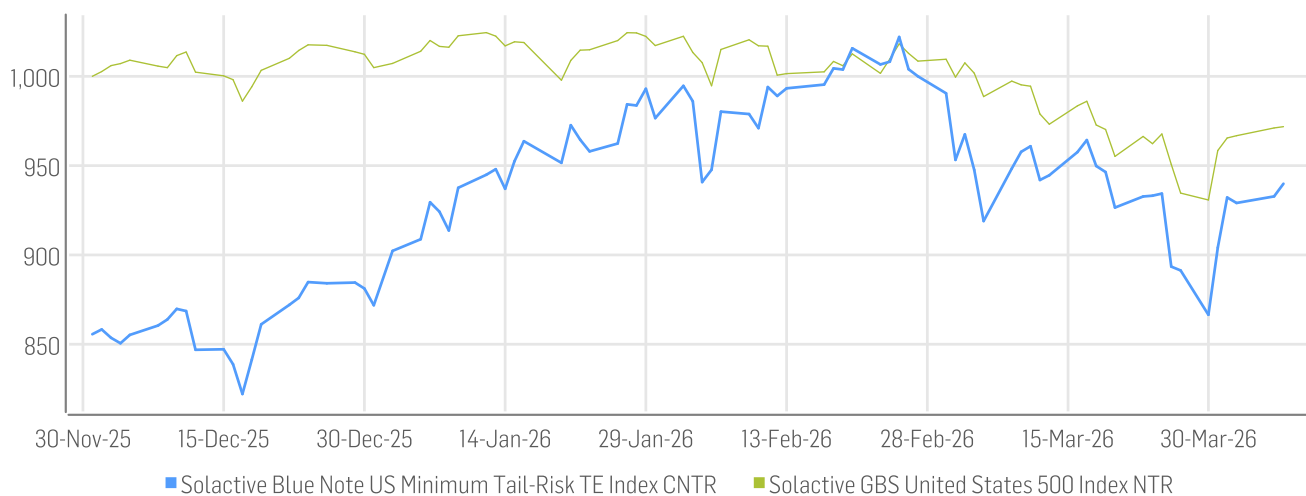
# FACTSHEET - AS OF 07-Apr-2026

## Solactive Blue Note US Minimum Tail-Risk TE Index CNTR

### DESCRIPTION

Solactive Blue Note US Minimum Tail-Risk TE Index is a representation of securities that exhibit favorable downside risk characteristics while controlling tail-risk tracking error.

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLOTLN4 / SLOTLN	Base Value / Base Date	1000 Points / 27.02.2026
Bloomberg / Reuters	SBNMTRC Index/ .SBNMTRC	Last Price	939.87
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	9:30am to 4:50pm (EST), every 15 seconds
Index Currency	USD	History	Available daily back to 27.02.2026
Index Members	13		

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**STATISTICS**

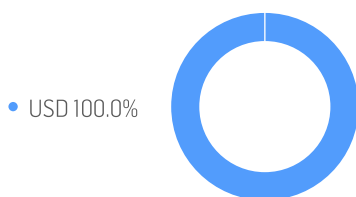
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	2.28%	1.69%			7.81%	-6.01%
Performance (p.a.)						-44.05%
Volatility (p.a.)	31.92%	28.50%			28.84%	32.83%
High	964.31	1022.04			1022.04	1000.00
Low	866.49	866.49			866.49	866.49
Sharpe Ratio*	0.87	0.12			1.01	-1.45
Max. Drawdown	-10.14%	-15.22%			-15.22%	-13.35%
VaR 95 \ 99						-60.9% \ -71.0%
CVaR 95 \ 99						

\* 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).

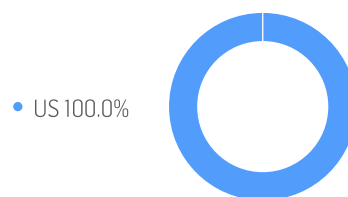
**STATISTICS - GBS - Solactive GBS United States 500 Index NTR**

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.70%	-4.42%	-1.77%	24.70%	-3.29%	-3.64%
Performance (p.a.)						-29.33%
Volatility (p.a.)	18.26%	14.57%	13.92%	13.26%	14.33%	17.01%
High	6853.46	7039.99	7039.99	7039.99	7039.99	6937.59
Low	6396.10	6396.10	6396.10	5154.55	6396.10	6396.10
Sharpe Ratio*	-1.23	-1.40	-0.52	1.62	-1.08	-1.94
Max. Drawdown	-6.67%	-9.15%	-9.15%	-9.15%	-9.15%	-7.81%
VaR 95 \ 99				-24.8% \ -35.5%		-27.1% \ -28.2%
CVaR 95 \ 99				-30.2% \ -40.8%		

**COMPOSITION BY CURRENCIES**



**COMPOSITION BY COUNTRIES**



**TOP COMPONENTS AS OF 07-Apr-2026**

Company	Ticker	Country	Currency	Index Weight (%)
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	10.43%
CATERPILLAR INC	CAT UN Equity	US	USD	10.38%
JOHNSON & JOHNSON	JNJ UN Equity	US	USD	10.22%
LAM RESEARCH CORP	LRCX UW Equity	US	USD	10.21%
APPLIED MATERIALS INC	AMAT UW Equity	US	USD	10.13%
MICRON TECHNOLOGY INC	MU UW Equity	US	USD	9.75%
NEWMONT CORP	NEM UN Equity	US	USD	9.39%
AMPHENOL CORP NEW CL A	APH UN Equity	US	USD	9.36%
MCKESSON CORP	MCK UN Equity	US	USD	7.90%
HCA HEALTHCARE INC	HCA UN Equity	US	USD	6.29%

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