

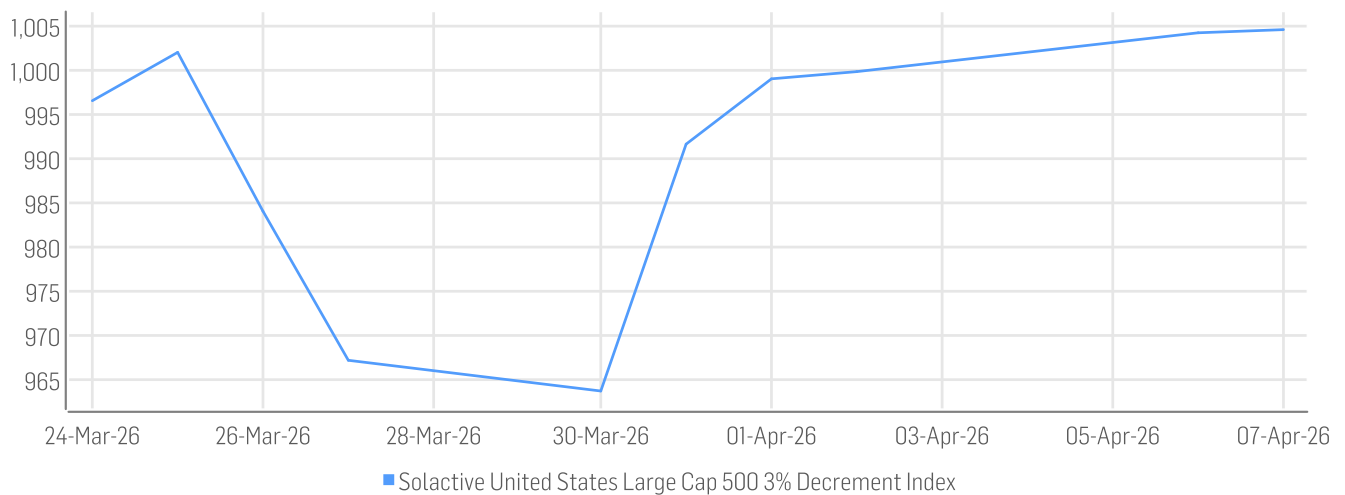
# FACTSHEET - AS OF 07-Apr-2026

## Solactive United States Large Cap 500 3% Decrement Index

### DESCRIPTION

Solactive United States Large Cap 500 3% Decrement Index aims to track the performance of the Solactive United States Large Cap 500 GTR Index adjusted for a synthetic dividend of 3% per annum

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLOTWK7 / SLOTWK	Base Value / Base Date	213.56 Points / 22.12.1997
Bloomberg / Reuters	SOLUS3AR Index / .SOLUS3AR	Last Price	1004.60
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Adjusted Return	Calculation	08:00 AM to 04:53 PM (EST), every 15 seconds
Index Currency	USD	History	Available daily back to 22.12.1997
Index Members	1		

## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance					0.81%	0.81%
Performance (p.a.)						23.34%
Volatility (p.a.)					22.12%	22.12%
High					1004.60	1004.60
Low					963.71	963.71
Sharpe Ratio*					0.89	0.89
Max. Drawdown					-3.82%	-3.82%
VaR 95 \ 99						-28.7% \ -28.7%
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).

## 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 (%)
SPDR S&P 500 ETF	SPY UP Equity	US	USD	100.00%

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