

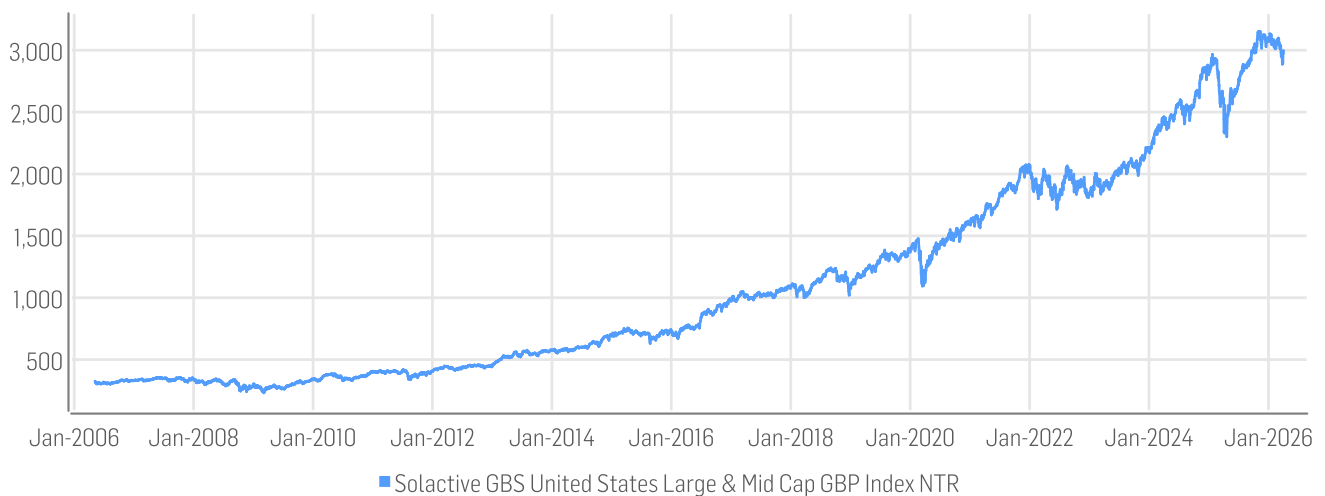
FACTSHEET - AS OF 03-Apr-2026

Solactive GBS United States Large & Mid Cap GBP Index NTR

DESCRIPTION

The Solactive GBS United States Large & Mid Cap GBP Index NTR is part of the Solactive Global Benchmark Series which includes benchmark indices for developed and emerging market countries. The index intends to track the performance of the large and mid cap segment covering approximately the largest 85% of the free-float market capitalization in the United States. It is calculated as a net total return index in GBP and weighted by free-float market capitalization

HISTORICAL PERFORMANCE



CHARACTERISTICS

| | | | |
|---------------------|-----------------------|------------------------|---|
| ISIN / WKN | DE000SLOFRZ4 / SLOFRZ | Base Value / Base Date | 324.905371206126 Points / 08.05.2006 |
| Bloomberg / Reuters | /.SUSLMCBN | Last Price | 2995.72 |
| Index Calculator | Solactive AG | Dividends | Reinvested |
| Index Type | Net Total Return | Calculation | 8:00 am to 10:30 pm (CET), every 15 seconds |
| Index Currency | GBP | History | Available daily back to 08.05.2006 |
| Index Members | 417 | | |

STATISTICS

| GBP | 30D | 90D | 180D | 360D | YTD | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|-----------------|
| Performance | -3.20% | -2.36% | -0.49% | 28.57% | -2.55% | 822.02% |
| Performance (p.a.) | | | | | | 11.81% |
| Volatility (p.a.) | 16.09% | 13.57% | 13.18% | 17.20% | 13.31% | 19.79% |
| High | 3094.61 | 3133.50 | 3151.80 | 3151.80 | 3133.50 | 3151.80 |
| Low | 2886.40 | 2886.40 | 2886.40 | 2300.49 | 2886.40 | 231.72 |
| Sharpe Ratio* | -2.26 | -0.95 | -0.36 | 1.47 | -1.00 | 0.41 |
| Max. Drawdown | -6.73% | -7.89% | -8.42% | -9.92% | -7.89% | -35.22% |
| VaR 95 \ 99 | | | | -24.9% \ -40.0% | | -29.9% \ -56.7% |
| CVaR 95 \ 99 | | | | -38.1% \ -69.1% | | -47.7% \ -83.1% |

* 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).

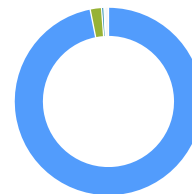
COMPOSITION BY CURRENCIES

• USD 100.0%



COMPOSITION BY COUNTRIES

• US 96.9%
• IE 2.0%
• CH 0.4%
• LU 0.1%
• Others 0.6%



TOP COMPONENTS AS OF 03-Apr-2026

| Company | Ticker | Country | Currency | Index Weight (%) |
|-----------------------|-----------------|---------|----------|------------------|
| NVIDIA CORP | NVDA UW Equity | US | USD | 7.55% |
| APPLE INC | AAPL UW Equity | US | USD | 6.71% |
| MICROSOFT CORP | MSFT UW Equity | US | USD | 5.00% |
| AMAZON.COM INC | AMZN UW Equity | US | USD | 3.65% |
| ALPHABET INC-CL A | GOOGL UW Equity | US | USD | 3.13% |
| ALPHABET INC C-SHARES | GOOG UW Equity | US | USD | 2.70% |
| BROADCOM INC | AVGO UW Equity | US | USD | 2.67% |
| META PLATFORMS INC | META UW Equity | US | USD | 2.27% |
| TESLA INC | TSLA UW Equity | US | USD | 1.90% |
| JPMORGAN CHASE & CO | JPM UN Equity | US | USD | 1.46% |

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