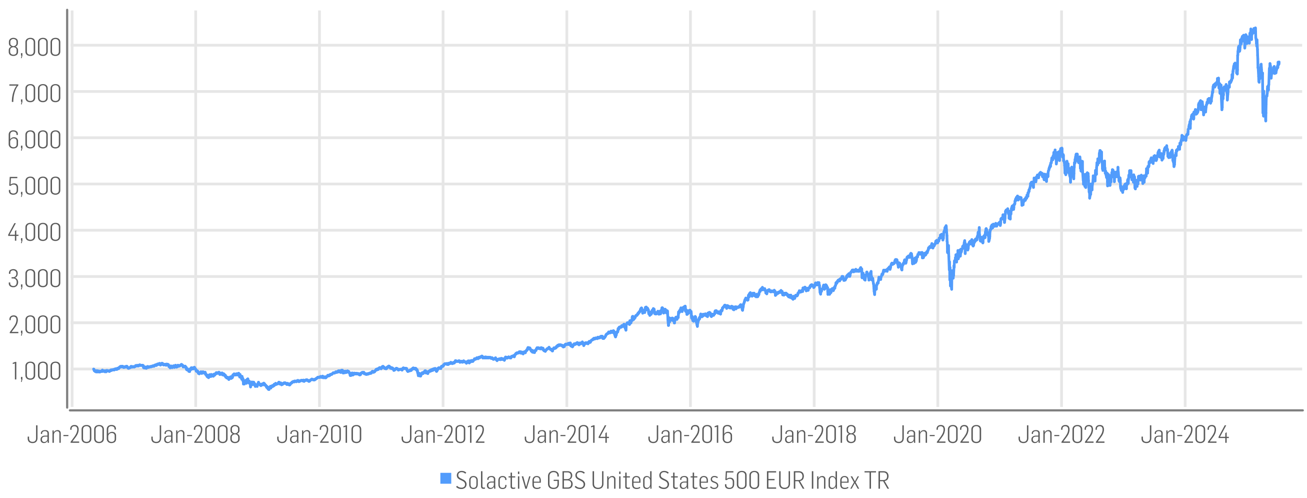
FACTSHEET - Solactive GBS United States 500 EUR Index TR
AS OF 09-Jul-2025

SOLACTIVE
German Index Engineering

DESCRIPTION

The Solactive GBS United States 500 Index intends to track the performance of the largest 500 companies from the US stock market and is based on the Solactive Global Benchmark Series. Constituents are selected based on company market capitalization and weighted by free float market capitalization. The index is calculated as a total return index in EUR and is reconstituted quarterly.

HISTORICAL PERFORMANCE



ANNUAL PERFORMANCE

Year	YTD	2024	2023	2022	2021	2020
Performance	-4.96%	33.97%	23.27%	-14.64%	36.56%	11.96%

CHARACTERISTICS

ISIN / WKN	DE000SLOAFS5 / SLOAFS
Bloomberg / Reuters	/ .US500ET
Index Calculator	Solactive AG
Index Type	TR
Index Currency	EUR
Index Members	506

Base Value / Base Date	1000 Points / 08.05.2006
Last Price	7638.44
Dividends	Reinvested
Calculation	9:30am to 4:50pm (EST), every 15 seconds
History	Available daily back to 08.05.2006

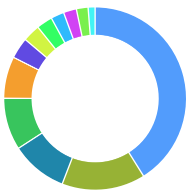
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	1.67%	14.40%	-5.21%	6.07%	-4.96%	663.84%
Performance (p.a.)						11.19%
Volatility (p.a.)	8.23%	21.81%	26.19%	21.98%	25.71%	20.63%
High	7638.44	7638.44	8374.69	8374.69	8374.69	8374.69
Low	7389.41	6362.25	6362.25	6362.25	6362.25	555.82
Sharpe Ratio*	2.49	3.24	-0.47	0.19	-0.44	0.45
Max. Drawdown	-2.00%	-5.79%	-24.03%	-24.03%	-24.03%	-50.54%
VaR 95 \ 99				-35.9% \ -76.5%		-31.2% \ -61.7%
CVaR 95 \ 99				-57.1% \ -98.4%		-50.4% \ -87.5%

* 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).

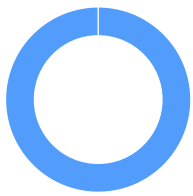
COMPOSITION BY SECTORS

- Technology 41.1%
- Finance 14.8%
- Consumer Non-Cyclicals 10.0%
- Healthcare 9.2%
- Industrials 7.4%
- Consumer Cyclicals 3.7%
- Energy 3.1%
- Consumer Services 2.8%
- Non-Energy Materials 2.3%
- Utilities 2.3%
- Business Services 2.1%
- Telecommunications 1.2%



COMPOSITION BY COUNTRIES

- United States 100.0%



TOP COMPONENTS AS OF 09-Jul-2025

Company	Ticker	Country	Currency	Index Weight (%)
NVIDIA CORP	NVDA UW Equity	US	USD	7.15%
MICROSOFT CORP	MSFT UW Equity	US	USD	6.86%
APPLE INC	AAPL UW Equity	US	USD	5.74%
AMAZON.COM INC	AMZN UW Equity	US	USD	3.91%
META PLATFORMS INC	META UW Equity	US	USD	2.97%
BROADCOM INC	AVGO UW Equity	US	USD	2.38%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	1.91%
ALPHABET INC C-SHARES	GOOG UW Equity	US	USD	1.69%
TESLA INC	TSLA UW Equity	US	USD	1.54%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	1.47%

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