

FACTSHEET - Solactive GBS United States 500 CAD Index

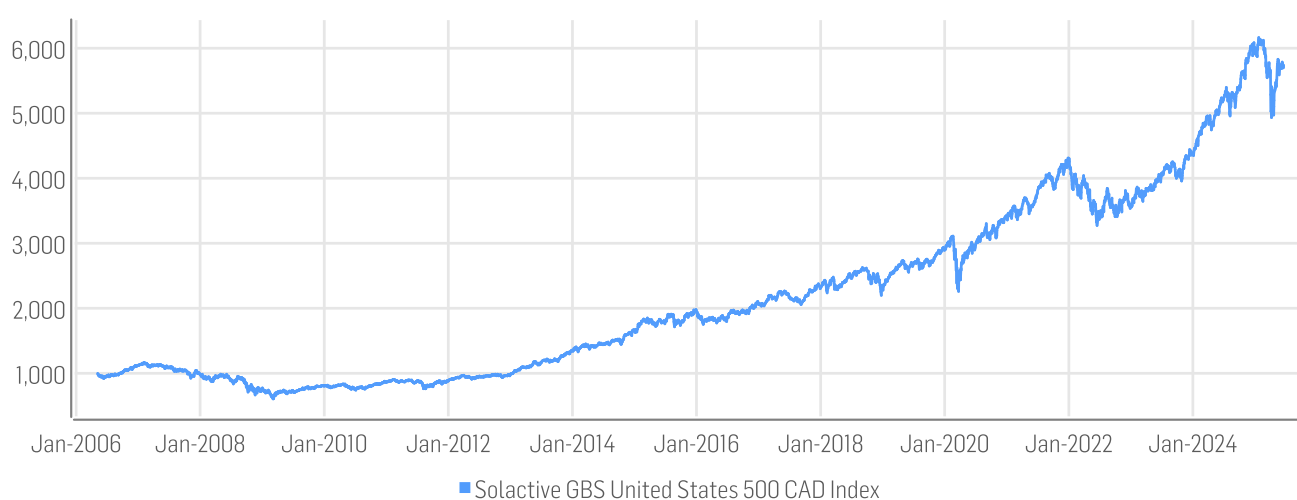
AS OF 18-Jun-2025



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 price return index in CAD and is reconstituted quarterly.

HISTORICAL PERFORMANCE



ANNUAL PERFORMANCE

Year	YTD	2024	2023	2022	2021	2020
Performance	-2.91%	35.16%	22.22%	-15.39%	24.19%	17.81%

CHARACTERISTICS

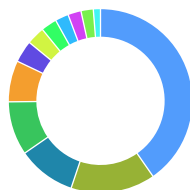
ISIN / WKN	DE000SLOBBG7 / SLOBBG	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	/ .US500C	Last Price	5740.53
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price Return	Calculation	9:30am to 4:50pm (EST), every 15 seconds
Index Currency	CAD	History	Available daily back to 08.05.2006
Index Members	505		

STATISTICS

CAD	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.28%	1.34%	-3.73%	10.32%	-2.91%	474.05%
Performance (p.a.)						9.57%
Volatility (p.a.)	14.71%	32.86%	26.00%	20.90%	26.42%	19.45%
High	5815.08	5830.46	6164.46	6164.46	6164.46	6164.46
Low	5588.99	4932.31	4932.31	4932.31	4932.31	605.83
Max. Drawdown	-3.89%	-14.62%	-19.99%	-19.99%	-19.99%	-48.01%
VaR 95 \ 99				-29.0% \ -78.7%		-28.7% \ -53.2%
CVaR 95 \ 99				-53.4% \ -93.9%		-46.7% \ -80.6%

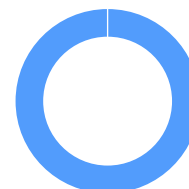
COMPOSITION BY SECTORS

- Technology 40.3%
- Finance 14.8%
- Consumer Non-Cyclicals 10.2%
- Healthcare 9.4%
- Industrials 7.2%
- Consumer Cyclicals 3.9%
- Energy 3.2%
- Consumer Services 2.8%
- Utilities 2.4%
- Non-Energy Materials 2.3%
- Business Services 2.2%
- Telecommunications 1.3%



COMPOSITION BY COUNTRIES

- United States 100.0%



TOP COMPONENTS AS OF 18-Jun-2025

Company	Ticker	Country	Currency	Index Weight (%)
MICROSOFT CORP	MSFT UW Equity	US	USD	6.85%
NVIDIA CORP	NVDA UW Equity	US	USD	6.69%
APPLE INC	AAPL UW Equity	US	USD	5.59%
AMAZON.COM INC	AMZN UW Equity	US	USD	3.91%
META PLATFORMS INC	META UW Equity	US	USD	2.95%
BROADCOM INC	AVGO UW Equity	US	USD	2.25%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	1.96%
TESLA INC	TSLA UW Equity	US	USD	1.75%
ALPHABET INC C-SHARES	GOOG UW Equity	US	USD	1.73%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	1.49%

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