

FACTSHEET - Solactive GBS United States 500 CAD Index (CA NTR)

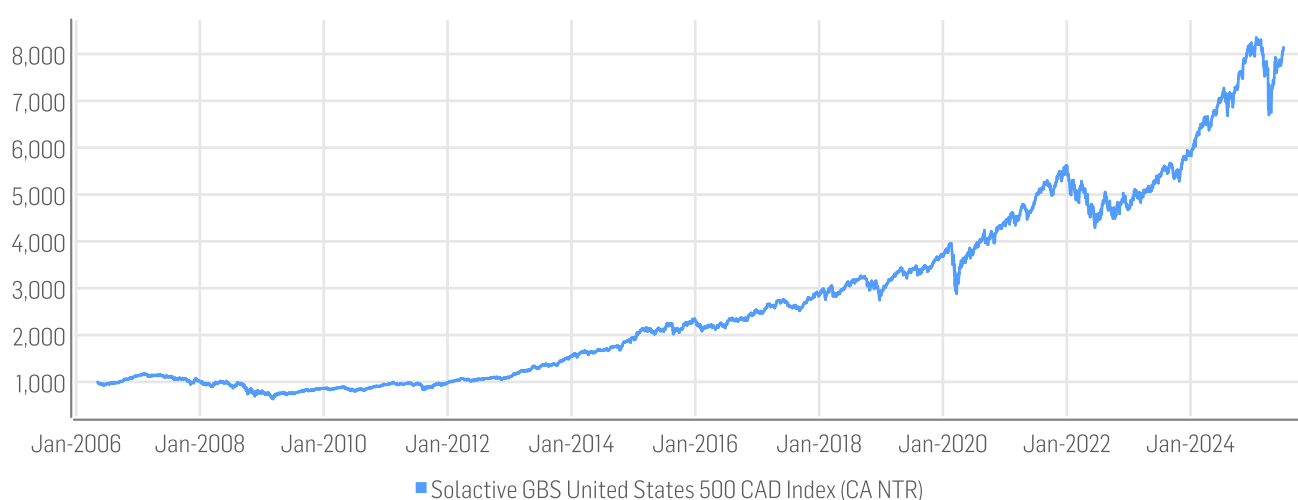
AS OF 03-Jul-2025



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 CA net total return index in CAD and is reconstituted quarterly.

HISTORICAL PERFORMANCE



ANNUAL PERFORMANCE

Year	YTD	2024	2023	2022	2021	2020
Performance	1.71%	36.70%	23.87%	-14.28%	25.59%	19.57%

CHARACTERISTICS

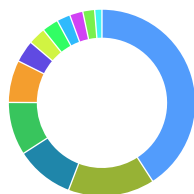
ISIN / WKN	DE000SLOBBK9 / SLOBBK	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	US500CC Index/ .US500CC	Last Price	8144.19
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	9:30am to 4:50pm (EST), every 15 seconds
Index Currency	CAD	History	Available daily back to 08.05.2006
Index Members	506		

STATISTICS

CAD	30D	90D	180D	360D	YTD	Since Inception
Performance	4.38%	19.23%	0.17%	14.41%	1.71%	714.42%
Performance (p.a.)						11.57%
Volatility (p.a.)	9.43%	29.26%	25.68%	20.88%	25.45%	19.44%
High	8144.19	8144.19	8352.12	8352.12	8352.12	8352.12
Low	7737.45	6698.80	6698.80	6682.58	6698.80	637.01
Max. Drawdown	-1.59%	-8.03%	-19.80%	-19.80%	-19.80%	-45.98%
VaR 95 \ 99				-28.9% \ -78.5%		-28.7% \ -53.0%
CVaR 95 \ 99				-53.3% \ -93.8%		-46.5% \ -80.4%

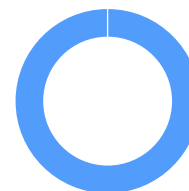
COMPOSITION BY SECTORS

- Technology 40.9%
- Finance 15.0%
- Consumer Non-Cyclicals 10.1%
- Healthcare 9.2%
- Industrials 7.3%
- Consumer Cyclicals 3.8%
- Energy 3.0%
- Consumer Services 2.8%
- Non-Energy Materials 2.3%
- Utilities 2.3%
- Business Services 2.1%
- Telecommunications 1.3%



COMPOSITION BY COUNTRIES

- United States 100.0%



TOP COMPONENTS AS OF 03-Jul-2025

Company	Ticker	Country	Currency	Index Weight (%)
NVIDIA CORP	NVDA UW Equity	US	USD	6.98%
MICROSOFT CORP	MSFT UW Equity	US	USD	6.78%
APPLE INC	AAPL UW Equity	US	USD	5.79%
AMAZON.COM INC	AMZN UW Equity	US	USD	3.92%
META PLATFORMS INC	META UW Equity	US	USD	2.91%
BROADCOM INC	AVGO UW Equity	US	USD	2.35%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	1.94%
ALPHABET INC C-SHARES	GOOG UW Equity	US	USD	1.71%
TESLA INC	TSLA UW Equity	US	USD	1.64%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	1.53%

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