

FACTSHEET - Solactive GBS United States 1000 CAD Index

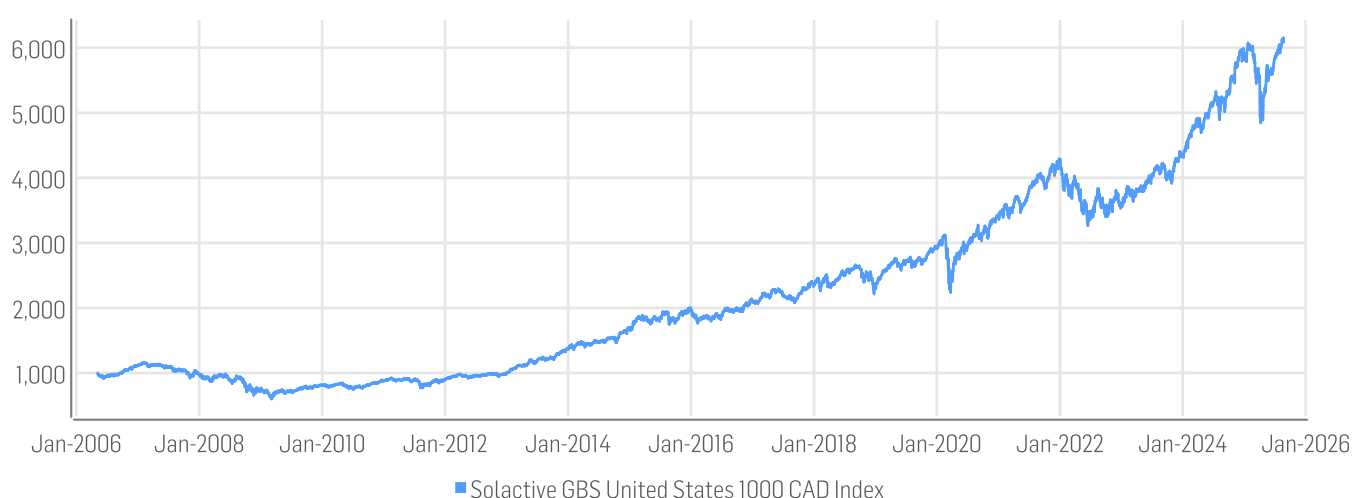
AS OF 22-Aug-2025



DESCRIPTION

The Solactive GBS United States 1000 CAD Index intends to track the performance of the largest 1000 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 | 5.75% | 34.05% | 21.39% | -15.05% | 23.48% | 17.29% |

CHARACTERISTICS

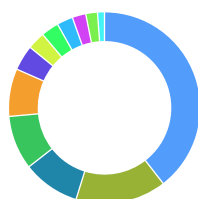
| | | | |
|---------------------|-----------------------|------------------------|--|
| ISIN / WKN | DE000SL0DZQ1 / SL0DZQ | Base Value / Base Date | 1000 Points / 08.05.2006 |
| Bloomberg / Reuters | / .US1000C | Last Price | 6157.10 |
| Index Calculator | Solactive AG | Dividends | Not included |
| Index Type | Price Return | Calculation | 9:00 am to 4:50 pm (EST), every 15 seconds |
| Index Currency | CAD | History | Available daily back to 08.05.2006 |
| Index Members | 1013 | | |

STATISTICS

| CAD | 30D | 90D | 180D | 360D | YTD | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|-----------------|
| Performance | 3.29% | 12.13% | 4.77% | 18.60% | 5.75% | 515.71% |
| Performance (p.a.) | | | | | | 9.88% |
| Volatility (p.a.) | 10.76% | 9.85% | 25.18% | 20.07% | 22.99% | 19.47% |
| High | 6157.10 | 6157.10 | 6157.10 | 6157.10 | 6157.10 | 6157.10 |
| Low | 5918.69 | 5584.39 | 4846.66 | 4846.66 | 4846.66 | 601.51 |
| Max. Drawdown | -2.14% | -2.14% | -17.84% | -20.20% | -20.20% | -48.35% |
| VaR 95 \ 99 | | | | -28.7% \ -77.7% | | -28.8% \ -53.6% |
| CVaR 95 \ 99 | | | | -51.4% \ -95.4% | | -46.8% \ -81.1% |

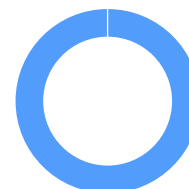
COMPOSITION BY SECTORS

- Technology 39.5%
- Finance 15.3%
- Consumer Non-Cyclicals 9.7%
- Healthcare 9.1%
- Industrials 8.0%
- Consumer Cyclicals 4.3%
- Consumer Services 3.0%
- Energy 3.0%
- Non-Energy Materials 2.7%
- Utilities 2.3%
- Business Services 2.0%
- Telecommunications 1.2%



COMPOSITION BY COUNTRIES

- United States 100.0%



TOP COMPONENTS AS OF 22-Aug-2025

| Company | Ticker | Country | Currency | Index Weight (%) |
|-----------------------|-----------------|---------|----------|------------------|
| NVIDIA CORP | NVDA UW Equity | US | USD | 7.00% |
| MICROSOFT CORP | MSFT UW Equity | US | USD | 6.24% |
| APPLE INC | AAPL UW Equity | US | USD | 5.56% |
| AMAZON.COM INC | AMZN UW Equity | US | USD | 3.64% |
| META PLATFORMS INC | META UW Equity | US | USD | 2.74% |
| BROADCOM INC | AVGO UW Equity | US | USD | 2.27% |
| ALPHABET INC-CL A | GOOGL UW Equity | US | USD | 2.01% |
| ALPHABET INC C-SHARES | GOOG UW Equity | US | USD | 1.76% |
| TESLA INC | TSLA UW Equity | US | USD | 1.60% |
| JPMORGAN CHASE & CO | JPM UN Equity | US | USD | 1.38% |

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