

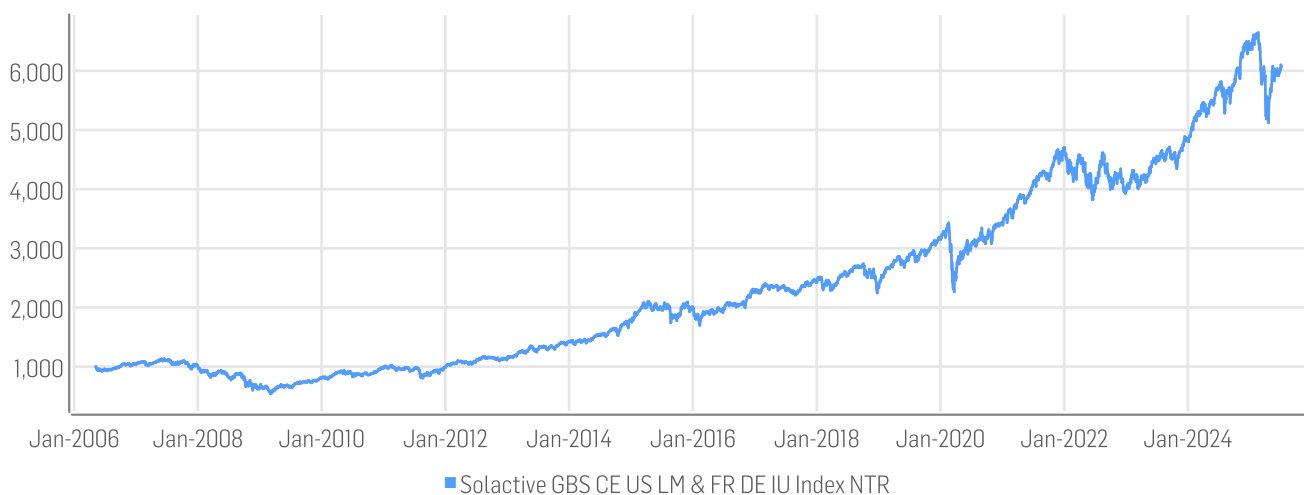
FACTSHEET - AS OF 07-Jul-2025

Solactive GBS CE US LM & FR DE IU Index NTR

DESCRIPTION

The Solactive GBS CE US LM & FR DE IU Index PR is part of the GBS Custom Exposure Series. The index intends to track the large and mid cap segment of the US market, as well as the performance of the investable universe of the French and German markets. It is calculated as a price return index in EUR and weighted by free-float market capitalization.

HISTORICAL PERFORMANCE



CHARACTERISTICS

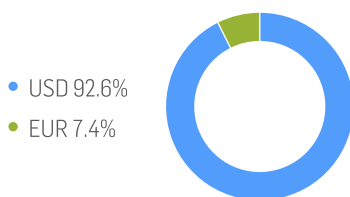
ISIN / WKN	SLOJ5M	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	/ .SUDFCIEN	Last Price	6065.49
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	8:00 am to 10:30 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 08.05.2006
Index Members	643		

STATISTICS

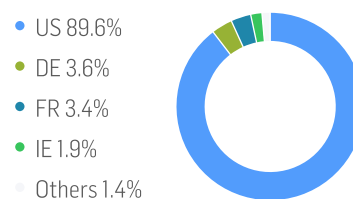
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	0.70%	16.99%	-5.78%	5.33%	-4.59%	506.55%
Performance (p.a.)						9.86%
Volatility (p.a.)	8.05%	24.33%	24.06%	20.29%	23.60%	19.12%
High	6101.43	6101.43	6647.47	6647.47	6647.47	6647.47
Low	5916.09	5120.93	5120.93	5120.93	5120.93	538.59
Sharpe Ratio*	0.86	3.58	-0.55	0.17	-0.45	0.42
Max. Drawdown	-2.00%	-8.09%	-22.96%	-22.96%	-22.96%	-52.43%
VaR 95 \ 99				-34.4% \ -66.6%		-29.0% \ -58.2%
CVaR 95 \ 99				-53.6% \ -95.6%		-47.2% \ -81.4%

* 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



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 07-Jul-2025

Company	Ticker	Country	Currency	Index Weight (%)
NVIDIA CORP	NVDA UW Equity	US	USD	6.60%
MICROSOFT CORP	MSFT UW Equity	US	USD	6.44%
APPLE INC	AAPL UW Equity	US	USD	5.42%
AMAZON.COM INC	AMZN UW Equity	US	USD	3.73%
META PLATFORMS INC	META UW Equity	US	USD	2.76%
BROADCOM INC	AVGO UW Equity	US	USD	2.23%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	1.82%
ALPHABET INC C-SHARES	GOOG UW Equity	US	USD	1.60%
TESLA INC	TSLA UW Equity	US	USD	1.45%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	1.44%

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