

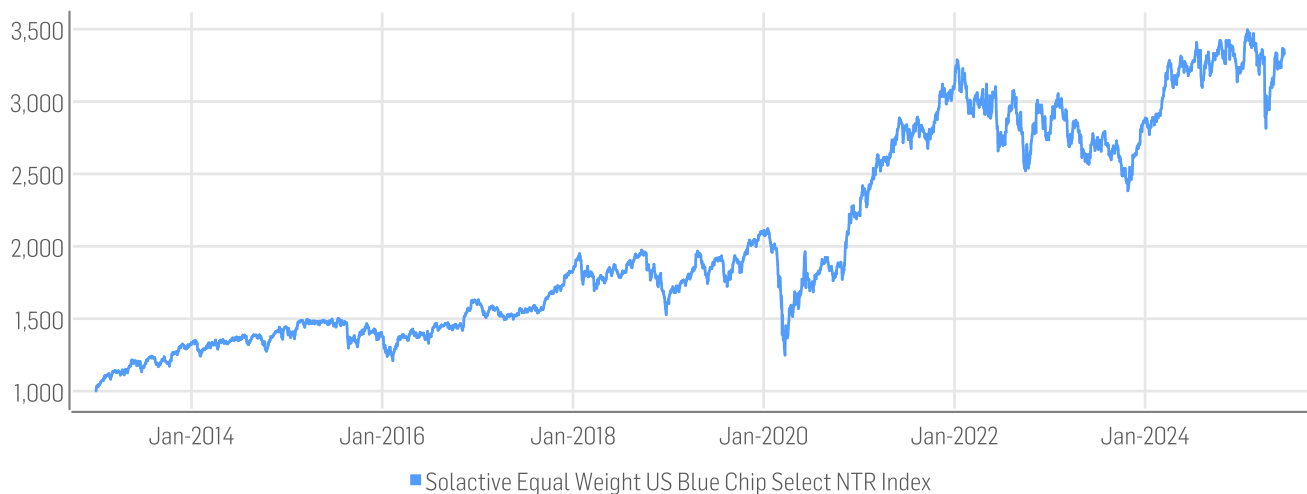
# FACTSHEET - AS OF 18-Jun-2025

## Solactive Equal Weight US Blue Chip Select NTR Index

### DESCRIPTION

Please insert - if required

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	SL0KB9	Base Value / Base Date	1000 Points / 31.12.2019
Bloomberg / Reuters	SOLUSBCN Index/ .SOLUSBCN	Last Price	3331.64
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	9:30am to 4:50pm (EST), every 15 seconds
Index Currency	USD	History	Available daily back to 31.12.2019
Index Members	10		

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### STATISTICS

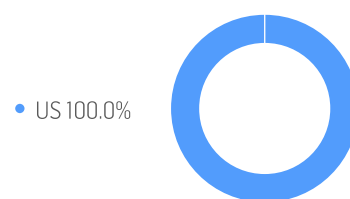
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.01%	0.26%	5.03%	3.85%	3.72%	59.14%
Performance (p.a.)						8.87%
Volatility (p.a.)	16.47%	31.87%	25.54%	21.58%	26.05%	24.08%
High	3367.77	3367.77	3495.95	3495.95	3495.95	3495.95
Low	3223.45	2815.18	2815.18	2815.18	2815.18	1248.33
Sharpe Ratio*	-0.27	-0.10	0.24	-0.02	0.15	0.19
Max. Drawdown	-3.26%	-16.20%	-19.47%	-19.47%	-19.47%	-41.19%
VaR 95 \ 99				-32.5% \ -65.7%		-34.6% \ -65.6%
CVaR 95 \ 99				-54.7% \ -105.1%		-56.8% \ -104.0%

\* 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 18-Jun-2025

Company	Ticker	Country	Currency	Index Weight (%)
VALERO ENERGY	VLO UN Equity	US	USD	11.15%
CITIGROUP INC	C UN Equity	US	USD	10.83%
MORGAN STANLEY	MS UN Equity	US	USD	10.81%
QUALCOMM INC	QCOM UN Equity	US	USD	10.02%
FORD MOTOR CO	F UN Equity	US	USD	9.77%
PFIZER INC	PFE UN Equity	US	USD	9.77%
EXXON MOBIL CORP	XOM UN Equity	US	USD	9.66%
3M COMPANY	MMM UN Equity	US	USD	9.60%
TARGET CORP	TGT UN Equity	US	USD	9.46%
VERIZON COMMUNICATIONS INC	VZ UN Equity	US	USD	8.94%

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Past performance should not be considered as indication or guarantee of any future results. Charts and graphs are provided for illustrative purposes.

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