

FACTSHEET - Solactive GBS United States 400 CAD Index NTR

AS OF 19-Jun-2025



DESCRIPTION

The Solactive GBS United States 400 CAD Index NTR intends to track the performance of the largest 501 to 900 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 net total return index in CAD and reconstituted quarterly.

HISTORICAL PERFORMANCE



ANNUAL PERFORMANCE

| Year | YTD | 2024 | 2023 | 2022 | 2021 | 2020 |
|-------------|--------|--------|--------|---------|--------|--------|
| Performance | -6.36% | 23.76% | 12.80% | -11.10% | 17.44% | 15.93% |

CHARACTERISTICS

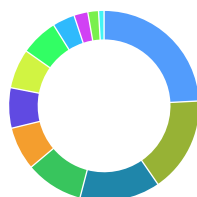
| | | | |
|---------------------|-----------------------|------------------------|--|
| ISIN / WKN | DE000SLON231 / SLON23 | Base Value / Base Date | 1000.00 Points / 08.05.2006 |
| Bloomberg / Reuters | /US400CN | Last Price | 5595.58 |
| Index Calculator | Solactive AG | Dividends | Reinvested |
| 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 | 402 | | |

STATISTICS

| CAD | 30D | 90D | 180D | 360D | YTD | Since Inception |
|--------------------|---------|---------|---------|------------------|---------|-----------------|
| Performance | -2.50% | -1.15% | -6.82% | 6.85% | -6.36% | 459.56% |
| Performance (p.a.) | | | | | | 9.43% |
| Volatility (p.a.) | 17.89% | 35.00% | 27.16% | 21.42% | 27.72% | 19.18% |
| High | 5739.33 | 5786.32 | 6291.15 | 6291.87 | 6291.15 | 6291.87 |
| Low | 5486.44 | 4852.27 | 4852.27 | 4852.27 | 4852.27 | 589.33 |
| Max. Drawdown | -4.41% | -15.97% | -22.87% | -22.88% | -22.87% | -49.29% |
| VaR 95 \ 99 | | | | -31.5% \ -65.0% | | -29.3% \ -54.2% |
| CVaR 95 \ 99 | | | | -54.8% \ -113.7% | | -47.1% \ -83.1% |

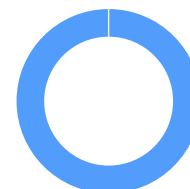
COMPOSITION BY SECTORS

- Finance 24.2%
- Industrials 16.2%
- Technology 13.7%
- Healthcare 9.8%
- Non-Energy Materials 7.3%
- Consumer Services 6.8%
- Consumer Cyclicals 6.7%
- Consumer Non-Cyclicals 6.4%
- Energy 3.8%
- Business Services 2.4%
- Utilities 1.8%
- Telecommunications 0.9%



COMPOSITION BY COUNTRIES

- United States 100.0%



TOP COMPONENTS AS OF 19-Jun-2025

| Company | Ticker | Country | Currency | Index Weight (%) |
|---------------------------|----------------|---------|----------|------------------|
| GUIDEWIRE SOFTWARE INC | GWRE UN Equity | US | USD | 0.59% |
| CASEYS GENERAL STORES INC | CASY UW Equity | US | USD | 0.56% |
| DUOLINGO INC | DUOL UW Equity | US | USD | 0.56% |
| NUTANIX INC | NTNX UW Equity | US | USD | 0.55% |
| COMFORT SYSTEMS USA INC | FIX UN Equity | US | USD | 0.53% |
| FLEX LTD | FLEX UW Equity | US | USD | 0.53% |
| TAPESTRY INC | TPR UN Equity | US | USD | 0.53% |
| INSMED INC | INSM UW Equity | US | USD | 0.53% |
| CURTISS-WRIGHT CORP | CW UN Equity | US | USD | 0.52% |
| TWILIO INC | TWLO UN Equity | US | USD | 0.51% |

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