

FACTSHEET - Solactive GBS United States 1500 CAD Index NTR

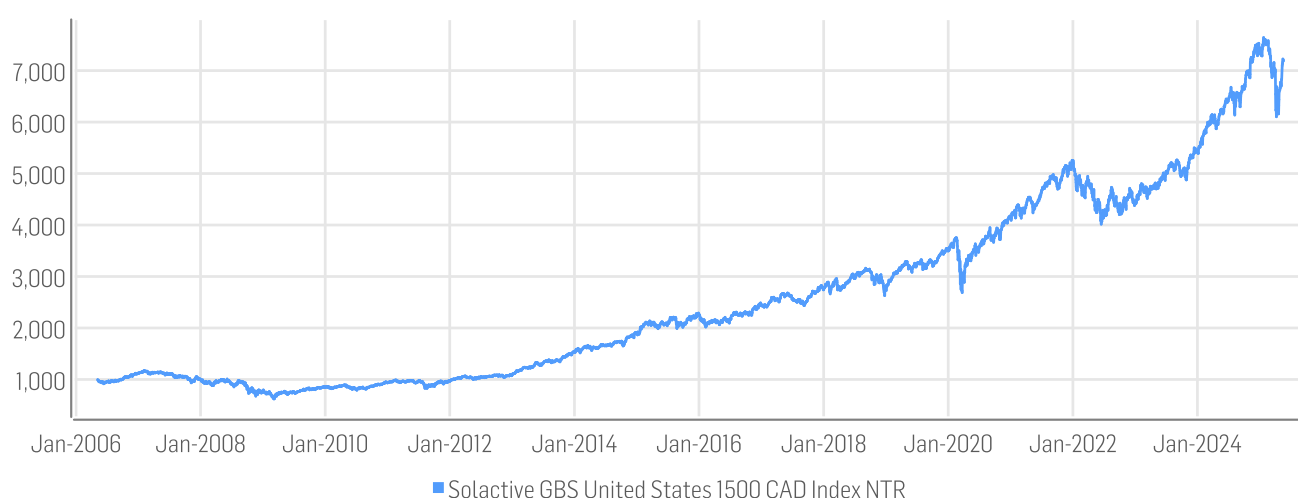
AS OF 20-May-2025



DESCRIPTION

The Solactive GBS United States 1500 CAD Index NTR intends to track the performance of the largest 1500 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	-1.90%	34.86%	22.52%	-14.15%	24.37%	18.79%

CHARACTERISTICS

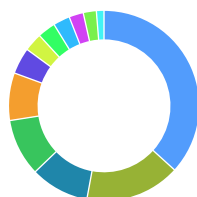
ISIN / WKN	DE000SLON2W8 / SLON2W	Base Value / Base Date	1000.00 Points / 08.05.2006
Bloomberg / Reuters	/US1500CN	Last Price	7185.03
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	9:30am to 4:50pm (EST), every 15 seconds
Index Currency	CAD	History	Available daily back to 08.05.2006
Index Members	1510		

STATISTICS

CAD	30D	90D	180D	360D	YTD	Since Inception
Performance	13.38%	-5.24%	-0.38%	15.17%	-1.90%	618.50%
Performance (p.a.)						10.92%
Volatility (p.a.)	21.45%	33.48%	24.90%	19.20%	27.64%	17.65%
High	7225.80	7581.97	7642.64	7642.64	7642.64	7642.64
Low	6157.45	6102.51	6102.51	6102.51	6102.51	621.94
Max. Drawdown	-2.84%	-19.51%	-20.15%	-20.15%	-20.15%	-46.95%
VaR 95 \ 99				-28.3% \ -76.9%		-26.6% \ -50.8%
CVaR 95 \ 99				-49.4% \ -95.8%		-43.4% \ -76.0%

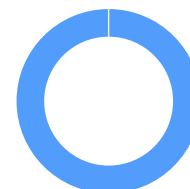
COMPOSITION BY SECTORS

- Technology 36.7%
- Finance 16.2%
- Consumer Non-Cyclicals 9.9%
- Healthcare 9.7%
- Industrials 8.1%
- Consumer Cyclicals 4.5%
- Energy 3.1%
- Consumer Services 3.1%
- Non-Energy Materials 2.8%
- Utilities 2.4%
- Business Services 2.2%
- Telecommunications 1.3%



COMPOSITION BY COUNTRIES

- United States 100.0%



TOP COMPONENTS AS OF 20-May-2025

Company	Ticker	Country	Currency	Index Weight (%)
MICROSOFT CORP	MSFT UW Equity	US	USD	5.97%
NVIDIA CORP	NVDA UW Equity	US	USD	5.65%
APPLE INC	AAPL UW Equity	US	USD	5.38%
AMAZON.COM INC	AMZN UW Equity	US	USD	3.43%
META PLATFORMS INC	META UW Equity	US	USD	2.47%
BROADCOM INC	AVGO UW Equity	US	USD	1.90%
TESLA INC	TSLA UW Equity	US	USD	1.71%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	1.70%
ALPHABET INC C-SHARES	GOOG UW Equity	US	USD	1.50%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	1.32%

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