

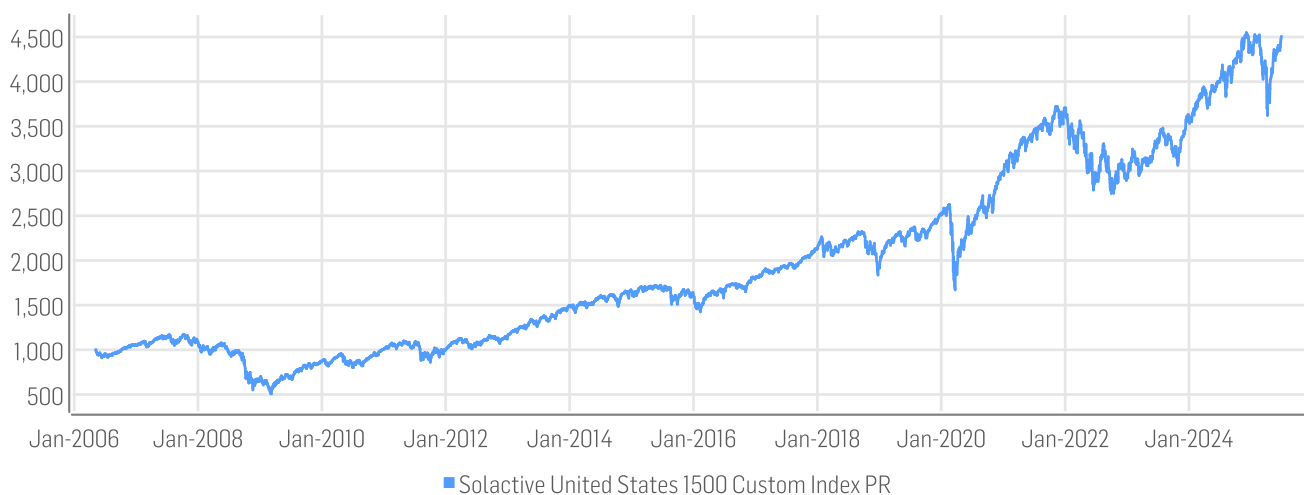
FACTSHEET - AS OF 30-Jun-2025

Solactive United States 1500 Custom Index PR

DESCRIPTION

The Solactive United States 1500 Custom Index PR 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 daily reweighted based on their size bucket assignment: 70% for large cap, 20% for mid cap, and 10% for small cap. The index is calculated as a price return index in USD.

HISTORICAL PERFORMANCE



CHARACTERISTICS

| | | | |
|---------------------|--------------|------------------------|--|
| ISIN / WKN | SL0Q GK | Base Value / Base Date | 1000 Points / 08.05.2006 |
| Bloomberg / Reuters | / .US15CSP | Last Price | 4508.33 |
| Index Calculator | Solactive AG | Dividends | Not included |
| Index Type | Price Return | Calculation | 9:30am to 4:55pm (EST), every 15 seconds |
| Index Currency | USD | History | Available daily back to 08.05.2006 |
| Index Members | 1508 | | |

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STATISTICS

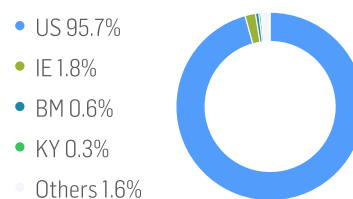
| USD | 30D | 90D | 180D | 360D | YTD | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|-----------------|
| Performance | 4.74% | 9.52% | 4.01% | 11.56% | 4.01% | 350.83% |
| Performance (p.a.) | | | | | | 8.18% |
| Volatility (p.a.) | 10.51% | 30.74% | 24.89% | 20.49% | 24.79% | 20.51% |
| High | 4508.33 | 4508.33 | 4526.23 | 4549.47 | 4526.23 | 4549.47 |
| Low | 4316.03 | 3622.15 | 3622.15 | 3622.15 | 3622.15 | 506.81 |
| Sharpe Ratio* | 6.80 | 1.31 | 0.16 | 0.36 | 0.16 | 0.18 |
| Max. Drawdown | -1.36% | -12.85% | -19.97% | -20.38% | -19.97% | -56.79% |
| VaR 95 \ 99 | | | | -31.3% \ -59.9% | | -31.0% \ -59.9% |
| CVaR 95 \ 99 | | | | -49.7% \ -90.8% | | -51.5% \ -90.3% |

* 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 30-Jun-2025

| Company | Ticker | Country | Currency | Index Weight (%) |
|-----------------------|-----------------|---------|----------|------------------|
| NVIDIA CORP | NVDA UW Equity | US | USD | 4.90% |
| MICROSOFT CORP | MSFT UW Equity | US | USD | 4.79% |
| APPLE INC | AAPL UW Equity | US | USD | 3.94% |
| AMAZON.COM INC | AMZN UW Equity | US | USD | 2.73% |
| META PLATFORMS INC | META UW Equity | US | USD | 2.11% |
| BROADCOM INC | AVGO UW Equity | US | USD | 1.67% |
| ALPHABET INC-CL A | GOOGL UW Equity | US | USD | 1.35% |
| ALPHABET INC C-SHARES | GOOG UW Equity | US | USD | 1.19% |
| TESLA INC | TSLA UW Equity | US | USD | 1.17% |
| JPMORGAN CHASE & CO | JPM UN Equity | US | USD | 1.06% |

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