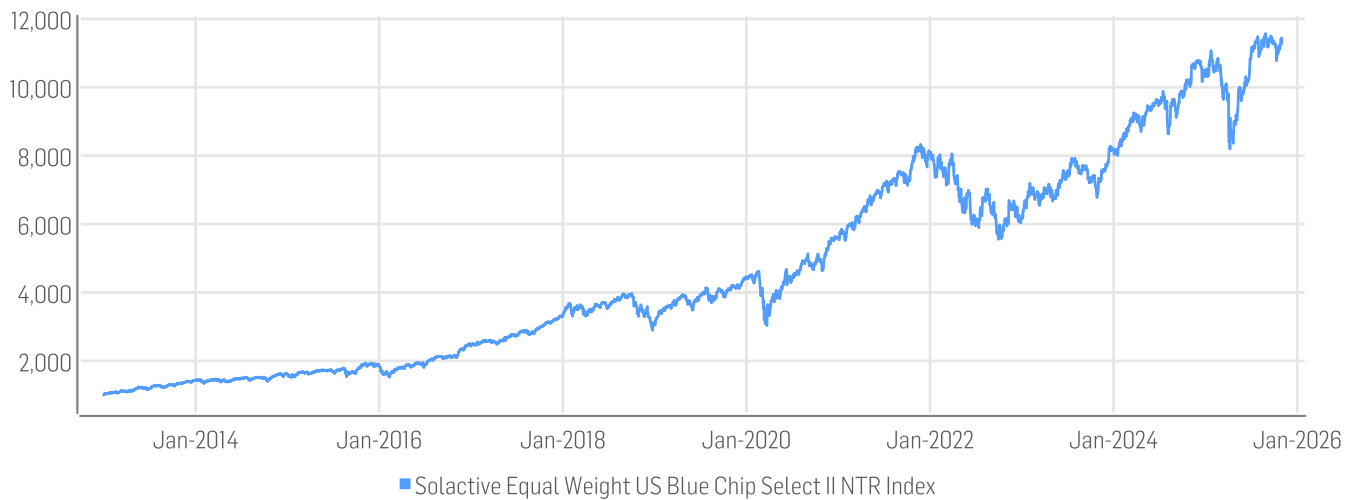


FACTSHEET - AS OF 31-Oct-2025

Solactive Equal Weight US Blue Chip Select II NTR Index

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOR9T5 / SLOR9T	Base Value / Base Date	1000.0 Points / 31.12.2012
Bloomberg / Reuters	/ .SOLUBCNR	Last Price	11441.39
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	09:30 to 16:50 (EST), every 15 seconds
Index Currency	USD	History	Available daily back to 31.12.2012
Index Members	10		

FACTSHEET - AS OF 31-Oct-2025

Solactive Equal Weight US Blue Chip Select II NTR Index

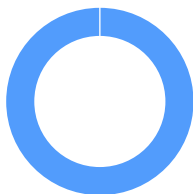
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	1.36%	4.97%	24.48%	11.87%	10.89%	1044.14%
Performance (p.a.)						20.92%
Volatility (p.a.)	17.48%	14.19%	16.71%	24.31%	25.61%	21.55%
High	11441.39	11564.35	11564.35	11564.35	11564.35	11564.35
Low	10783.81	10783.81	9038.06	8201.26	8201.26	1000.00
Sharpe Ratio*	0.78	1.23	3.09	0.32	0.35	0.77
Max. Drawdown	-4.49%	-6.75%	-6.75%	-25.88%	-25.88%	-34.18%
VaR 95 \ 99				-34.8% \ -88.7%		-32.8% \ -59.5%
CVaR 95 \ 99				-60.2% \ -122.9%		-51.7% \ -87.3%

* 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).

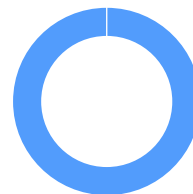
COMPOSITION BY CURRENCIES

• USD 100.0%



COMPOSITION BY COUNTRIES

• US 100.0%



TOP COMPONENTS AS OF 31-Oct-2025

Company	Ticker	Country	Currency	Index Weight (%)
NVIDIA CORP	NVDA UW Equity	US	USD	11.85%
BANK OF AMERICA CORP	BAC UN Equity	US	USD	11.09%
AMAZON.COM INC	AMZN UW Equity	US	USD	10.69%
CISCO SYSTEMS INC	CSCO UW Equity	US	USD	10.65%
CITIGROUP INC	C UN Equity	US	USD	10.54%
CHEVRON CORP	CVX UN Equity	US	USD	10.29%
UNITED PARCEL SERVICE-CL B	UPS UN Equity	US	USD	9.31%
TEXAS INSTRUMENTS INC	TXN UW Equity	US	USD	8.66%
BLACKSTONE INC	BX UN Equity	US	USD	8.52%
NIKE INC	NKE UN Equity	US	USD	8.41%

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