

FACTSHEET - AS OF 02-Feb-2026

Solactive US Large Cap Custom Ex 11 Index NTR

DESCRIPTION

The Solactive US Large Cap Custom Ex 11 Index NTR intends to track the performance of the Solactive US Large Cap Index excluding 11 companies. The index is calculated as a net total return index in USD and rebalanced quarterly.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOSYJ7 / SLOSYJ	Base Value / Base Date	1000 Points / 05.11.2025
Bloomberg / Reuters		Last Price	1057.22
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	9:30am to 4:30pm (EST), every 15 seconds
Index Currency	USD	History	Available daily back to 05.11.2025
Index Members	497		

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STATISTICS

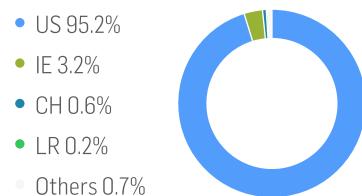
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	2.86%				3.65%	5.72%
Performance (p.a.)						25.65%
Volatility (p.a.)	10.45%				10.70%	11.05%
High	1057.22				1057.22	1057.22
Low	1037.45				1019.96	970.99
Sharpe Ratio*	3.56				4.21	1.99
Max. Drawdown	-1.40%				-1.40%	-4.48%
VaR 95 \ 99						-22.1% \ -23.7%
CVaR 95 \ 99						

* 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 02-Feb-2026

Company	Ticker	Country	Currency	Index Weight (%)
ELI LILLY & CO	LLY UN Equity	US	USD	2.36%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	2.26%
BERKSHIRE HATHAWAY INC-CL B	BRK/B UN Equity	US	USD	1.74%
EXXON MOBIL CORP	XOM UN Equity	US	USD	1.58%
VISA INC-CLASS A SHARES	V UN Equity	US	USD	1.52%
JOHNSON & JOHNSON	JNJ UN Equity	US	USD	1.49%
WALMART INC	WMT UW Equity	US	USD	1.44%
MICRON TECHNOLOGY INC	MU UW Equity	US	USD	1.31%
MASTERCARD INC-CLASS A	MA UN Equity	US	USD	1.19%
COSTCO WHOLESALE CORP	COST UW Equity	US	USD	1.15%

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