

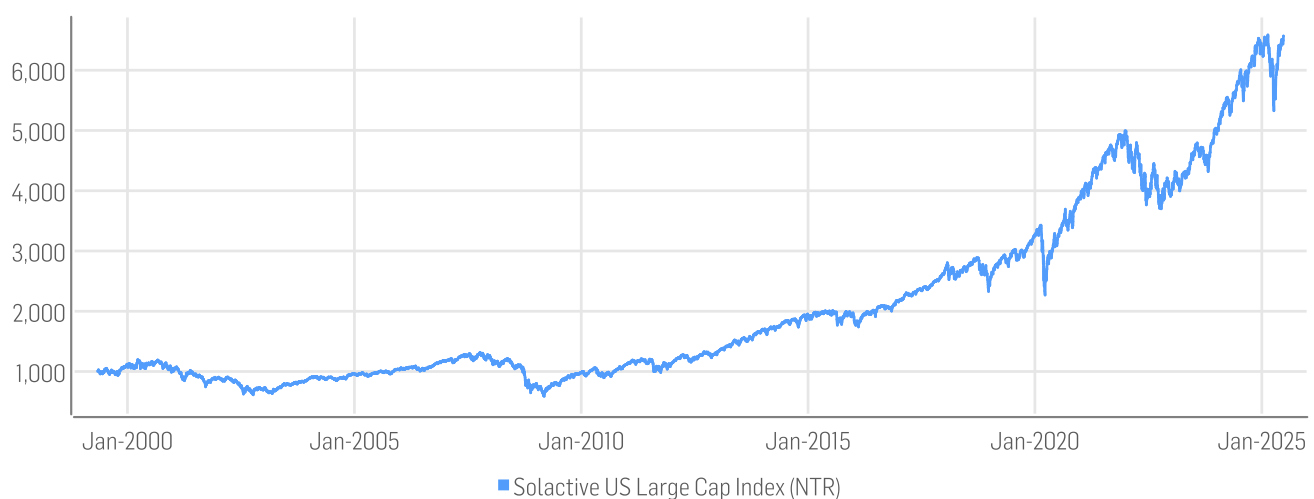
FACTSHEET - AS OF 25-Jun-2025

Solactive US Large Cap Index (NTR)

DESCRIPTION

The Solactive US Benchmark Index Series is calculated and distributed by Solactive AG. The indices aim to track various segments of the US stock market and are selected and weighted according to Free Float Market Capitalization. The indices are adjusted semi-annually in May and November. IPOs can be included additionally on a quarterly basis in case they meet all criteria outlined in the relevant sections of this document. Specifically, the objectives of the Solactive US Benchmark Series are: ☒ provide a broad benchmark for various size segments of the US stock market. ☒ serve as a starting universe for smart beta indices that assign stock specific factors based on a broad benchmark index. ☒ index analytics with regard to the evolution of sectors and aggregated figures such as dividends, stock buybacks, earnings per share, among others. The Indices are calculated as Price Return and Gross Total Return. No withholding tax rate is applied to regular (reinvested in the Gross Total Return Index) and special cash distributions (reinvested into Price Return Index and Gross Total Return Index). The Indices are published in USD.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLA1706 / SLA170	Base Value / Base Date	1000 Points / 06.05.1999
Bloomberg / Reuters	SOLUSLCX Index / .SOLUSLCX	Last Price	6566.95
Index Calculator	Solactive AG	Dividends	Reinvested (Total Return Index)
Index Type	Net Total Return	Calculation	09:00am to 4:30pm (EST), every 15 seconds
Index Currency	USD	History	Available daily back to 06.05.1999
Index Members	509		

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STATISTICS

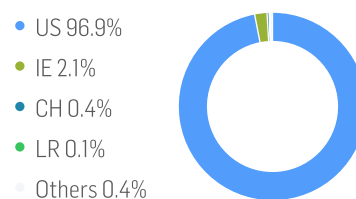
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	5.20%	7.82%	2.97%	13.49%	4.56%	556.70%
Performance (p.a.)						7.47%
Volatility (p.a.)	11.68%	30.62%	24.66%	20.15%	24.76%	19.50%
High	6568.29	6568.29	6586.22	6586.22	6586.22	6586.22
Low	6336.48	5326.78	5326.78	5326.78	5326.78	589.09
Sharpe Ratio*	6.95	1.03	0.07	0.47	0.22	0.16
Max. Drawdown	-1.22%	-12.54%	-19.12%	-19.12%	-19.12%	-55.19%
VaR 95 \ 99				-30.2% \ -56.2%		-29.9% \ -55.4%
CVaR 95 \ 99				-48.8% \ -89.5%		-47.4% \ -80.6%

* 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 25-Jun-2025

Company	Ticker	Country	Currency	Index Weight (%)
NVIDIA CORP	NVDA UW Equity	US	USD	6.93%
MICROSOFT CORP	MSFT UW Equity	US	USD	6.92%
APPLE INC	AAPL UW Equity	US	USD	5.65%
AMAZON.COM INC	AMZN UW Equity	US	USD	3.85%
META PLATFORMS INC	META UW Equity	US	USD	2.95%
BROADCOM INC	AVGO UW Equity	US	USD	2.34%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	1.91%
TESLA INC	TSLA UW Equity	US	USD	1.76%
ALPHABET INC C-SHARES	GOOG UW Equity	US	USD	1.68%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	1.51%

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