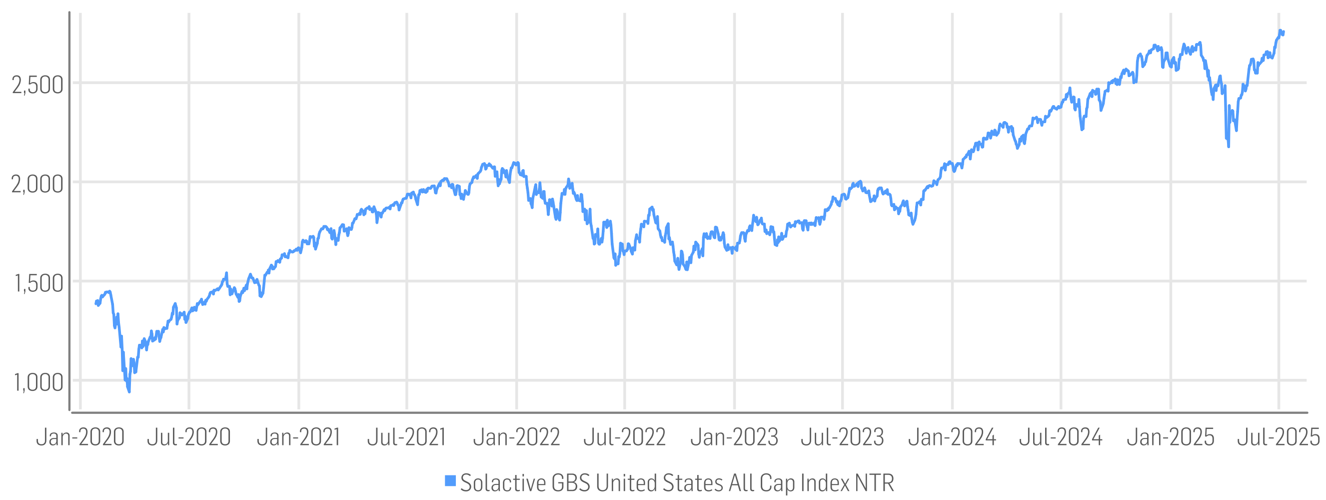
FACTSHEET - Solactive GBS United States All Cap Index NTR
AS OF 09-Jul-2025

SOLACTIVE
German Index Engineering

DESCRIPTION

The Solactive GBS United States All Cap Index NTR is part of the Solactive Global Benchmark Series which includes benchmark indices for developed and emerging market countries. The index intends to track the performance of the all cap covering approximately the largest 100% of the free-float market capitalization in the United States. It is calculated as a net total return index in USD and weighted by free-float market capitalization.

HISTORICAL PERFORMANCE



ANNUAL PERFORMANCE

Year	YTD	2024	2023	2022	2021	2020
Performance	6.79%	23.40%	25.58%	-20.08%	25.07%	20.34%

CHARACTERISTICS

ISIN / WKN	DE000SLA4YX7 / SLA4YX	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .SUSACN	Last Price	2758.01
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	8:00 am to 10:30 pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 08.05.2017
Index Members	2491		

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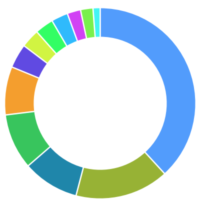
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	4.39%	19.92%	7.66%	12.90%	6.79%	99.08%
Performance (p.a.)						13.47%
Volatility (p.a.)	9.76%	17.03%	23.95%	19.84%	23.37%	21.86%
High	2764.16	2764.16	2764.16	2764.16	2764.16	2764.16
Low	2624.17	2258.35	2176.66	2176.66	2176.66	941.11
Sharpe Ratio*	6.59	6.15	0.49	0.44	0.39	0.42
Max. Drawdown	-1.22%	-4.30%	-19.47%	-19.47%	-19.47%	-35.04%
VaR 95 \ 99				-30.5% \ -57.5%		-31.5% \ -60.3%
CVaR 95 \ 99				-49.0% \ -89.4%		-53.7% \ -97.8%

* 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).

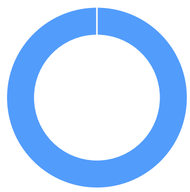
COMPOSITION BY SECTORS

- Technology 38.2%
- Finance 15.9%
- Consumer Non-Cyclicals 9.5%
- Healthcare 9.4%
- Industrials 8.2%
- Consumer Cyclicals 4.1%
- Energy 3.2%
- Consumer Services 3.1%
- Non-Energy Materials 2.8%
- Utilities 2.3%
- Business Services 2.1%
- Telecommunications 1.2%



COMPOSITION BY COUNTRIES

- United States 100.0%
- Marshall Islands 0.0%



TOP COMPONENTS AS OF 09-Jul-2025

Company	Ticker	Country	Currency	Index Weight (%)
NVIDIA CORP	NVDA UW Equity	US	USD	6.40%
MICROSOFT CORP	MSFT UW Equity	US	USD	6.14%
APPLE INC	AAPL UW Equity	US	USD	5.13%
AMAZON.COM INC	AMZN UW Equity	US	USD	3.50%
META PLATFORMS INC	META UW Equity	US	USD	2.66%
BROADCOM INC	AVGO UW Equity	US	USD	2.13%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	1.71%
ALPHABET INC C-SHARES	GOOG UW Equity	US	USD	1.51%
TESLA INC	TSLA UW Equity	US	USD	1.38%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	1.31%

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