

FACTSHEET - Solactive US 50 Index NTR

AS OF 22-Aug-2025

DESCRIPTION

The Solactive US 50 Index NTR tracks the price movements of the 50 largest companies in the United States. Constituents are selected and weighted based on free float market capitalization with weight restrictions according to the European UCITS directive ("5/10/40-rule"). The index is a net total return index published in USD. It is reconstituted annually with quarterly IPO reviews to account for new listings and update the weights of existing members.

HISTORICAL PERFORMANCE



ANNUAL PERFORMANCE

Year	YTD	2024	2023	2022	2021	2020
Performance	10.06%	33.73%	36.05%	-23.52%	27.51%	25.08%

CHARACTERISTICS

ISIN / WKN	DE000SLA6WU2 / SLA6WU	Base Value / Base Date	1000 Points / 02.08.2006
Bloomberg / Reuters	/ .US50N	Last Price	7413.71
Index Calculator	Solactive AG	Dividends	Reinvested (Total Return Index)
Index Type	Net Total Return	Calculation	09:00am to 10:30pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 15.10.2018
Index Members	50		

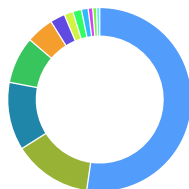
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	2.28%	13.39%	8.14%	18.49%	10.06%	641.37%
Performance (p.a.)						11.09%
Volatility (p.a.)	12.80%	11.24%	25.19%	20.49%	23.12%	19.41%
High	7461.18	7461.18	7461.18	7461.18	7461.18	7461.18
Low	7142.06	6538.17	5570.83	5570.83	5570.83	589.73
Sharpe Ratio*	2.13	5.53	0.51	0.71	0.51	0.35
Max. Drawdown	-2.28%	-2.28%	-18.74%	-20.53%	-20.53%	-53.19%
VaR 95 \ 99				-32.7% \ -60.9%		-29.7% \ -58.8%
CVaR 95 \ 99				-50.0% \ -88.4%		-48.4% \ -84.0%

* 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).

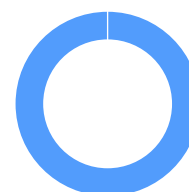
COMPOSITION BY SECTORS

- Technology 52.3%
- Consumer Non-Cyclicals 13.8%
- Finance 11.9%
- Healthcare 8.3%
- Consumer Cyclicals 4.8%
- Energy 2.6%
- Consumer Services 1.6%
- Industrials 1.5%
- Business Services 1.2%
- Non-Energy Materials 0.8%
- Telecommunications 0.7%
- Utilities 0.6%



COMPOSITION BY COUNTRIES

- United States 100.0%



TOP COMPONENTS AS OF 22-Aug-2025

Company	Ticker	Country	Currency	Index Weight (%)
NVIDIA CORP	NVDA UW Equity	US	USD	9.79%
APPLE INC	AAPL UW Equity	US	USD	9.67%
MICROSOFT CORP	MSFT UW Equity	US	USD	9.03%
AMAZON.COM INC	AMZN UW Equity	US	USD	6.82%
META PLATFORMS INC	META UW Equity	US	USD	5.13%
BROADCOM INC	AVGO UW Equity	US	USD	4.81%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	4.25%
TESLA INC	TSLA UW Equity	US	USD	3.38%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	2.92%
BERKSHIRE HATHAWAY INC-CL B	BRK/B UN Equity	US	USD	2.32%

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