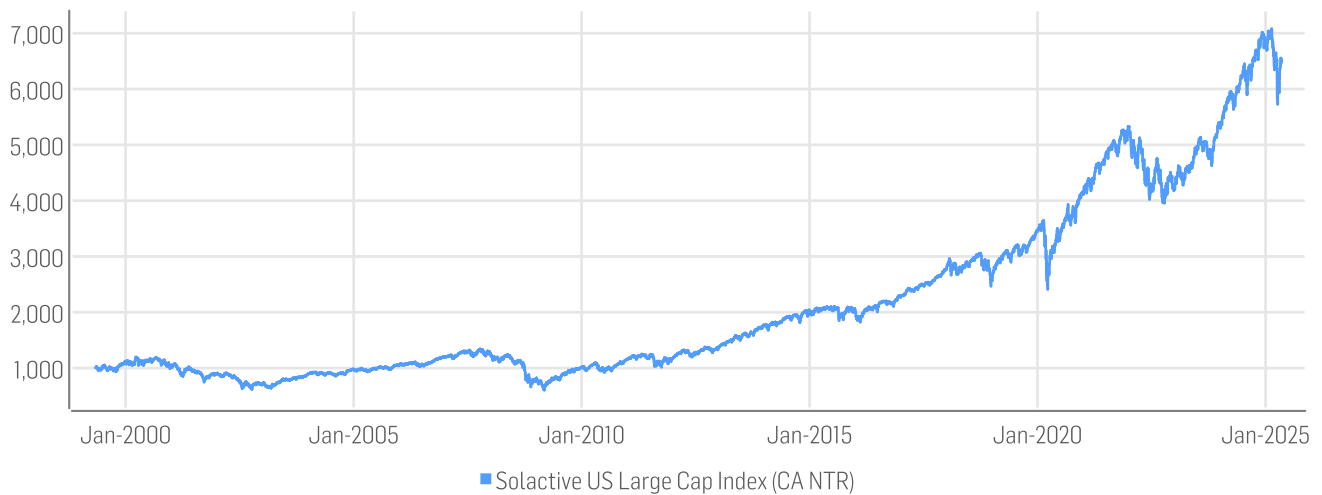


# FACTSHEET - AS OF 09-May-2025

## Solactive US Large Cap Index (CA NTR)

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLA9K10 / SLA9K1	Base Value / Base Date	1000 Points / 24.09.2019
Bloomberg / Reuters	- / .SOLUSLCC	Last Price	6537.11
Index Calculator	Solactive AG	Dividends	Reinvested (Total Return Index)
Index Type	Net Total Return	Calculation	9:00 am to 16:50 pm (EST), every 15 seconds
Index Currency	USD	History	Available daily back to 06.05.1999
Index Members	509		

# FACTSHEET - AS OF 09-May-2025

## Solactive US Large Cap Index (CA NTR)

### STATISTICS

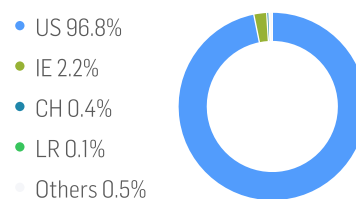
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	4.15%	-5.86%	-4.88%	9.74%	-3.16%	107.04%
Performance (p.a.)						13.82%
Volatility (p.a.)	38.14%	31.50%	24.21%	19.63%	27.41%	21.61%
High	6556.09	7080.37	7080.37	7080.37	7080.37	7080.37
Low	5937.23	5728.02	5728.02	5728.02	5728.02	2411.77
Sharpe Ratio*	1.57	-0.83	-0.58	0.28	-0.47	0.44
Max. Drawdown	-5.41%	-19.10%	-19.10%	-19.10%	-19.10%	-33.83%
VaR 95 \ 99				-30.2% \ -56.2%		-30.6% \ -60.0%
CVaR 95 \ 99				-48.7% \ -89.4%		-53.2% \ -95.7%

\* 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 09-May-2025

Company	Ticker	Country	Currency	Index Weight (%)
MICROSOFT CORP	MSFT UW Equity	US	USD	6.65%
APPLE INC	AAPL UW Equity	US	USD	6.00%
NVIDIA CORP	NVDA UW Equity	US	USD	5.65%
AMAZON.COM INC	AMZN UW Equity	US	USD	3.78%
META PLATFORMS INC	META UW Equity	US	USD	2.66%
BROADCOM INC	AVGO UW Equity	US	USD	1.98%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	1.84%
TESLA INC	TSLA UW Equity	US	USD	1.73%
ALPHABET INC C-SHARES	GOOG UW Equity	US	USD	1.63%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	1.45%

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