

FACTSHEET - AS OF 07-Apr-2026

Solactive American Blue Chip Select Index AR

DESCRIPTION

Solactive American Blue Chip Select Index AR aims to track the performance of the Solactive American Blue Chip Select Index TR adjusted for a synthetic dividend of 95 index points per annum

HISTORICAL PERFORMANCE



CHARACTERISTICS

| | | | |
|---------------------|----------------------------|------------------------|--|
| ISIN / WKN | DE000SLOK8A4 / SLOK8A | Base Value / Base Date | 2133.34 Points / 1.8.2007 |
| Bloomberg / Reuters | SUSBSUAR Index / .SUSBSUAR | Last Price | 8929.74 |
| Index Calculator | Solactive AG | Dividends | 95 AR Points |
| Index Type | Adjusted Return | Calculation | 09:30am to 4:55 pm (EST), every 15 seconds |
| Index Currency | USD | History | Available daily back to 2007.08.01 |
| Index Members | 20 | | |

STATISTICS

| USD | 30D | 90D | 180D | 360D | YTD | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|-----------------|
| Performance | 2.52% | -1.35% | 16.22% | 65.95% | 4.35% | 137.40% |
| Performance (p.a.) | | | | | | 17.56% |
| Volatility (p.a.) | 29.62% | 26.18% | 25.61% | 22.52% | 26.59% | 24.38% |
| High | 9028.77 | 9571.97 | 9571.97 | 9571.97 | 9571.97 | 9571.97 |
| Low | 8359.15 | 8359.15 | 7342.85 | 5132.35 | 8359.15 | 3151.23 |
| Sharpe Ratio* | 1.07 | -0.34 | 1.25 | 2.82 | 0.52 | 0.57 |
| Max. Drawdown | -7.42% | -12.67% | -12.67% | -12.67% | -12.67% | -39.72% |
| VaR 95 \ 99 | | | | -39.0% \ -50.6% | | -40.4% \ -70.1% |
| CVaR 95 \ 99 | | | | -48.2% \ -68.3% | | -55.9% \ -84.6% |

* 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

• USD 100.0%



COMPOSITION BY COUNTRIES

• US 100.0%



TOP COMPONENTS AS OF 07-Apr-2026

| Company | Ticker | Country | Currency | Index Weight (%) |
|-------------------------|----------------|---------|----------|------------------|
| Money Market Position | | | | 0.00% |
| GE VERNOVA LLC | GEV UN Equity | US | USD | 6.98% |
| APPLIED MATERIALS INC | AMAT UW Equity | US | USD | 6.16% |
| KLA CORP | KLAC UW Equity | US | USD | 5.79% |
| ANALOG DEVICES INC | ADI UW Equity | US | USD | 5.68% |
| MICRON TECHNOLOGY INC | MU UW Equity | US | USD | 5.65% |
| LAM RESEARCH CORP | LRCX UW Equity | US | USD | 5.61% |
| WALMART INC | WMT UW Equity | US | USD | 5.52% |
| TEXAS INSTRUMENTS INC | TXN UW Equity | US | USD | 5.46% |
| ADVANCED MICRO DEVICES | AMD UW Equity | US | USD | 5.36% |
| TJX COMPANIES INC | TJX UN Equity | US | USD | 5.20% |
| CITIGROUP INC | C UN Equity | US | USD | 4.90% |
| NVIDIA CORP | NVDA UW Equity | US | USD | 4.78% |
| GOLDMAN SACHS GROUP INC | GS UN Equity | US | USD | 4.66% |
| META PLATFORMS INC | META UW Equity | US | USD | 4.50% |

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| Company | Ticker | Country | Currency | Index Weight (%) |
|------------------------|----------------|---------|----------|------------------|
| AMAZON.COM INC | AMZN UW Equity | US | USD | 4.49% |
| ELI LILLY & CO | LLY UN Equity | US | USD | 4.27% |
| TESLA INC | TSLA UW Equity | US | USD | 4.08% |
| INTUITIVE SURGICAL INC | ISRG UW Equity | US | USD | 3.88% |
| KKR & CO INC | KKR UN Equity | US | USD | 3.52% |
| QUALCOMM INC | QCOM UW Equity | US | USD | 3.50% |

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