

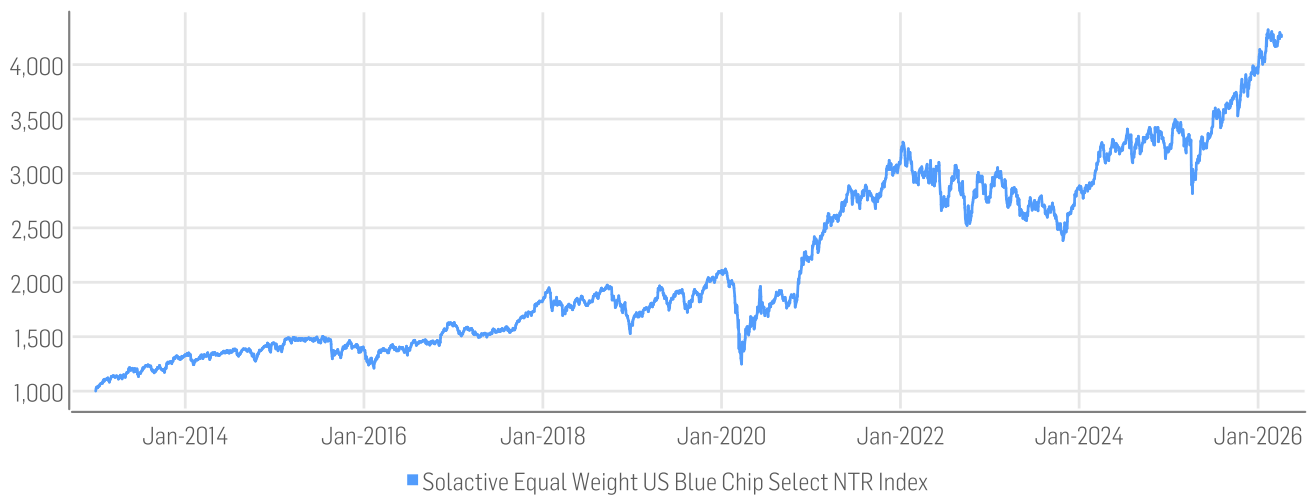
FACTSHEET - AS OF 07-Apr-2026

Solactive Equal Weight US Blue Chip Select NTR Index

DESCRIPTION

Please insert - if required

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	SLOKB9	Base Value / Base Date	1000 Points / 31.12.2019
Bloomberg / Reuters	SOLUSBCN Index/ .SOLUSBCN	Last Price	4255.79
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	9:30am to 4:50pm (EST), every 15 seconds
Index Currency	USD	History	Available daily back to 31.12.2019
Index Members	10		

STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	1.19%	4.64%	17.35%	43.33%	8.56%	103.29%
Performance (p.a.)						11.99%
Volatility (p.a.)	11.03%	14.37%	15.28%	15.17%	14.92%	23.06%
High	4295.20	4320.27	4320.27	4320.27	4320.27	4320.27
Low	4164.80	4002.49	3528.17	2942.09	3920.32	1248.33
Sharpe Ratio*	1.08	1.15	2.27	2.66	2.18	0.36
Max. Drawdown	-1.37%	-3.60%	-5.10%	-5.83%	-3.60%	-41.19%
VaR 95 \ 99				-21.2% \ -39.2%		-33.3% \ -61.2%
CVaR 95 \ 99				-30.0% \ -43.0%		-54.0% \ -98.8%

* 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 CURRENCIES

• USD 100.0%



COMPOSITION BY COUNTRIES

• US 100.0%



TOP COMPONENTS AS OF 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
VALERO ENERGY	VLO UN Equity	US	USD	12.75%
VERIZON COMMUNICATIONS INC	VZ UN Equity	US	USD	11.82%
EXXON MOBIL CORP	XOM UN Equity	US	USD	11.71%
TARGET CORP	TGT UN Equity	US	USD	10.76%
PFIZER INC	PFE UN Equity	US	USD	9.99%
CITIGROUP INC	C UN Equity	US	USD	9.82%
3M COMPANY	MMM UN Equity	US	USD	8.84%
MORGAN STANLEY	MS UN Equity	US	USD	8.77%
FORD MOTOR CO	F UN Equity	US	USD	7.98%
QUALCOMM INC	QCOM UW Equity	US	USD	7.57%

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