

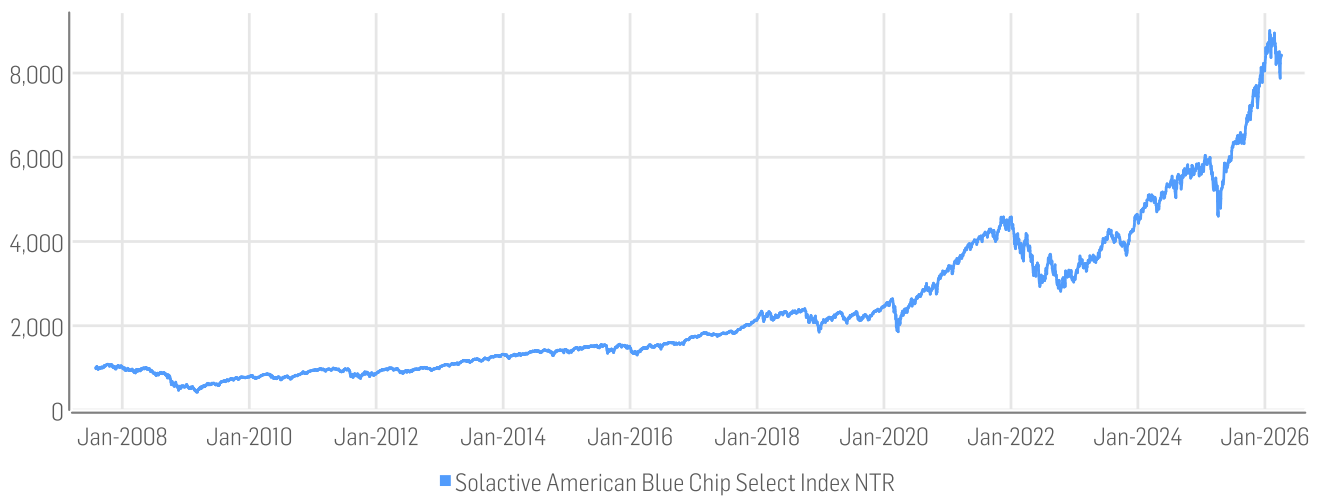
FACTSHEET - AS OF 07-Apr-2026

Solactive American Blue Chip Select Index NTR

DESCRIPTION

The Solactive American Blue Chip Select Index NTR intends to track the performance of 20 blue chip companies from the United States stock market. The index is reconstituted annually and reweighted quarterly. Constituents are equally weighted. The index is calculated as a net total return index in USD.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	SL0LJP	Base Value / Base Date	1000 Points / 01.08.2007
Bloomberg / Reuters	/.SUSBSUN	Last Price	8416.45
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 01.08.2007
Index Members	20		

STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	2.61%	-1.15%	16.73%	67.67%	4.58%	741.65%
Performance (p.a.)						12.08%
Volatility (p.a.)	29.63%	26.19%	25.62%	22.53%	26.60%	24.22%
High	8506.50	9009.18	9009.18	9009.18	9009.18	9009.18
Low	7876.79	7876.79	6891.26	4789.90	7876.79	424.00
Sharpe Ratio*	1.12	-0.31	1.30	2.90	0.55	0.35
Max. Drawdown	-7.40%	-12.57%	-12.57%	-12.57%	-12.57%	-61.00%
VaR 95 \ 99				-39.1% \ -50.6%		-39.1% \ -71.3%
CVaR 95 \ 99				-48.1% \ -68.2%		-59.3% \ -100.2%

* 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 (%)
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%

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