

FACTSHEET - Solactive GBS United States 1500 JPY Index NTR

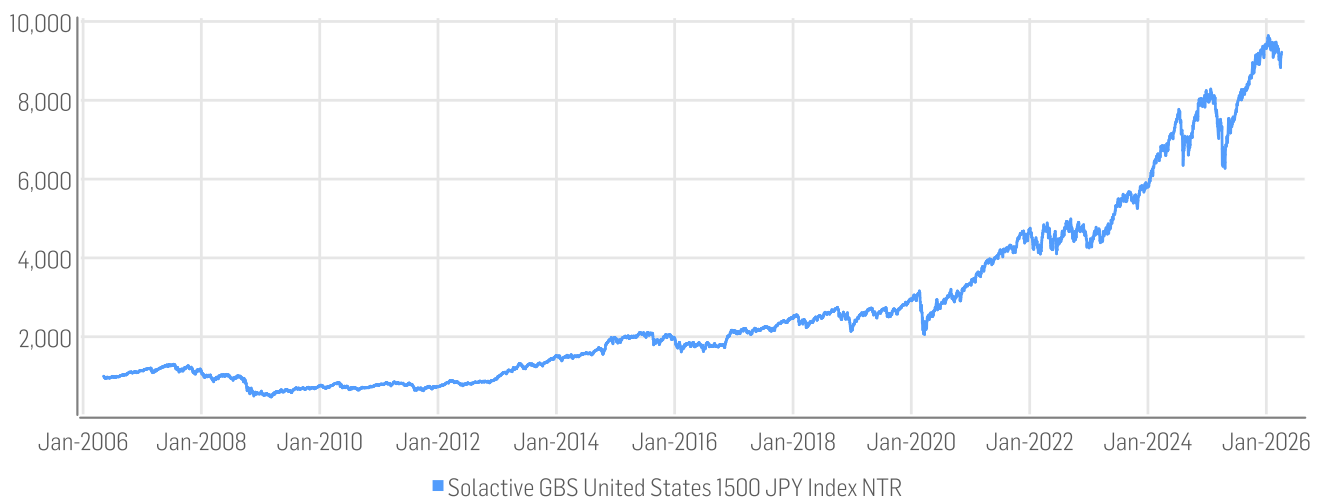
AS OF 06-Apr-2026



DESCRIPTION

The Solactive GBS United States 1500 JPY Index NTR intends to track the performance of the largest 1500 companies from the US stock market and is based on the Solactive Global Benchmark Series. Constituents are selected based on company market capitalization and weighted by free-float market capitalization. The index is calculated as a net total return index in JPY and reconstituted quarterly.

HISTORICAL PERFORMANCE



ANNUAL PERFORMANCE

| Year | YTD | 2025 | 2024 | 2023 | 2022 | 2021 |
|-------------|--------|--------|--------|--------|--------|--------|
| Performance | -0.98% | 16.55% | 37.84% | 34.52% | -8.29% | 39.91% |

CHARACTERISTICS

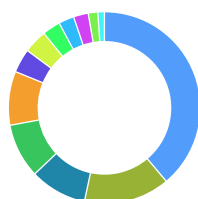
| | | | |
|---------------------|-----------------------|------------------------|------------------------------------------|
| ISIN / WKN | DE000SLON207 / SLON20 | Base Value / Base Date | 1000.00 Points / 08.05.2006 |
| Bloomberg / Reuters | ./US1500JN | Last Price | 9222.55 |
| Index Calculator | Solactive AG | Dividends | Reinvested |
| Index Type | Net Total Return | Calculation | 9:30am to 4:50pm (EST), every 15 seconds |
| Index Currency | JPY | History | Available daily back to 08.05.2006 |
| Index Members | 1502 | | |

STATISTICS

| JPY | 30D | 90D | 180D | 360D | YTD | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|-----------------|
| Performance | -0.31% | -2.61% | 3.01% | 39.14% | -0.98% | 822.26% |
| Performance (p.a.) | | | | | | 11.80% |
| Volatility (p.a.) | 16.83% | 16.32% | 15.83% | 16.64% | 15.93% | 21.62% |
| High | 9373.22 | 9643.16 | 9643.16 | 9643.16 | 9643.16 | 9643.16 |
| Low | 8827.66 | 8827.66 | 8677.56 | 6272.65 | 8827.66 | 472.94 |
| Max. Drawdown | -5.82% | -8.46% | -8.46% | -8.46% | -8.46% | -63.68% |
| VaR 95 \ 99 | | | | -22.7% \ -50.1% | | -33.4% \ -65.4% |
| CVaR 95 \ 99 | | | | -37.5% \ -52.3% | | -55.2% \ -96.1% |

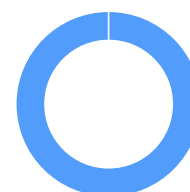
COMPOSITION BY SECTORS

- Technology 38.9%
- Finance 14.5%
- Healthcare 9.6%
- Consumer Non-Cyclicals 9.2%
- Industrials 9.1%
- Energy 4.0%
- Consumer Cyclical 4.0%
- Non-Energy Materials 3.1%
- Consumer Services 2.6%
- Utilities 2.5%
- Business Services 1.6%
- Telecommunications 1.1%



COMPOSITION BY COUNTRIES

- United States 100.0%
- Jersey 0.0%



TOP COMPONENTS AS OF 06-Apr-2026

| Company | Ticker | Country | Currency | Index Weight (%) |
|-----------------------|-----------------|---------|----------|------------------|
| NVIDIA CORP | NVDA UW Equity | US | USD | 6.64% |
| APPLE INC | AAPL UW Equity | US | USD | 5.96% |
| MICROSOFT CORP | MSFT UW Equity | US | USD | 4.38% |
| AMAZON.COM INC | AMZN UW Equity | US | USD | 3.25% |
| ALPHABET INC-CL A | GOOGL UW Equity | US | USD | 2.79% |
| ALPHABET INC C-SHARES | GOOG UW Equity | US | USD | 2.40% |
| BROADCOM INC | AVGO UW Equity | US | USD | 2.34% |
| META PLATFORMS INC | META UW Equity | US | USD | 1.99% |
| TESLA INC | TSLA UW Equity | US | USD | 1.64% |
| JPMORGAN CHASE & CO | JPM UN Equity | US | USD | 1.28% |

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