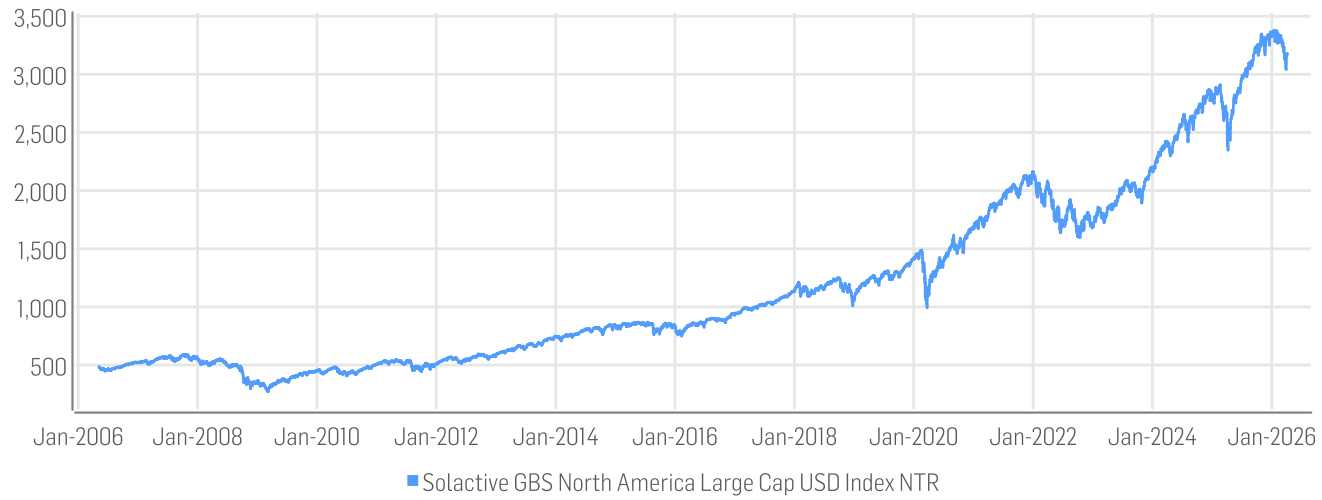
FACTSHEET - Solactive GBS North America Large Cap USD Index NTR
AS OF 07-Apr-2026

DESCRIPTION

The Solactive GBS North America Large Cap USD Index NTR is part of the Solactive Global Benchmark Series which includes benchmark indices for developed and emerging market countries. The index intends to track the performance of the large cap segment covering approximately the largest 70% of the free-float market capitalization in North America. It is calculated as a net total return index in USD and weighted by free-float market capitalization.

HISTORICAL PERFORMANCE



ANNUAL PERFORMANCE

Year	YTD	2025	2024	2023	2022	2021
Performance	-4.30%	19.65%	26.46%	28.91%	-20.62%	26.87%

CHARACTERISTICS

ISIN / WKN	DE000SL0PB61 / SL0PB6	Base Value / Base Date	484.77 Points / 08.05.2006
Bloomberg / Reuters	/.SNALCUN	Last Price	3180.51
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	8:00am to 10:30pm (CET), every 60 seconds
Index Currency	USD	History	Available daily back to 08.05.2006
Index Members	192		

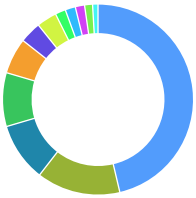
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.89%	-5.18%	-2.20%	25.50%	-4.30%	556.09%
Performance (p.a.)						9.91%
Volatility (p.a.)	18.28%	14.51%	13.91%	13.18%	14.12%	17.39%
High	3271.55	3377.47	3377.47	3377.47	3377.47	3377.47
Low	3042.32	3042.32	3042.32	2432.46	3042.32	269.85
Sharpe Ratio*	-1.33	-1.59	-0.58	1.69	-1.34	0.36
Max. Drawdown	-7.01%	-9.92%	-9.92%	-9.92%	-9.92%	-54.47%
VaR 95 \ 99				-22.7% \ -37.0%		-25.9% \ -53.7%
CVaR 95 \ 99				-30.5% \ -40.9%		-44.4% \ -79.4%

* 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).

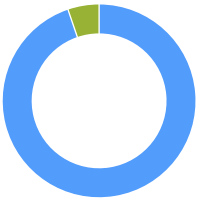
COMPOSITION BY SECTORS

- Technology 46.3%
- Finance 14.2%
- Consumer Non-Cyclicals 9.9%
- Healthcare 9.1%
- Industrials 6.1%
- Energy 3.6%
- Consumer Cyclicals 3.4%
- Consumer Services 1.8%
- Non-Energy Materials 1.7%
- Business Services 1.6%
- Telecommunications 1.3%
- Utilities 0.9%



COMPOSITION BY COUNTRIES

- United States 94.8%
- Canada 5.2%



TOP COMPONENTS AS OF 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
NVIDIA CORP	NVDA UW Equity	US	USD	8.77%
APPLE INC	AAPL UW Equity	US	USD	7.69%
MICROSOFT CORP	MSFT UW Equity	US	USD	5.76%
AMAZON.COM INC	AMZN UW Equity	US	USD	4.31%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	3.75%
BROADCOM INC	AVGO UW Equity	US	USD	3.28%
ALPHABET INC C-SHARES	GOOG UW Equity	US	USD	3.23%
META PLATFORMS INC	META UW Equity	US	USD	2.63%
TESLA INC	TSLA UW Equity	US	USD	2.12%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	1.70%

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