

# FACTSHEET - Solactive GBS United States 500 EUR Index NTR

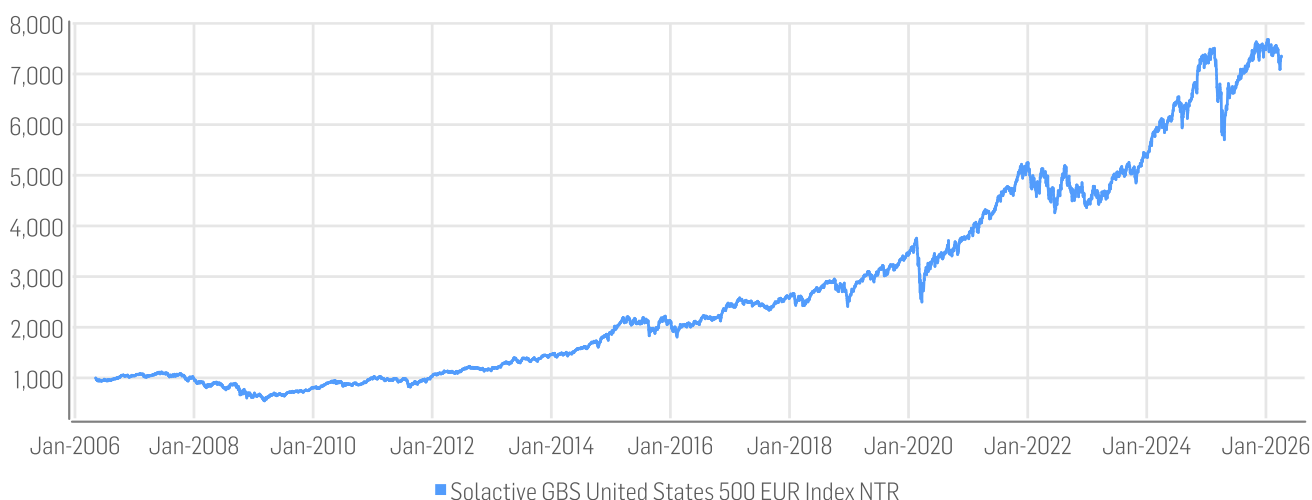
## AS OF 07-Apr-2026



### DESCRIPTION

The Solactive GBS United States 500 Index intends to track the performance of the largest 500 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 EUR and is reconstituted quarterly.

### HISTORICAL PERFORMANCE



### ANNUAL PERFORMANCE

| Year        | YTD    | 2025  | 2024   | 2023   | 2022    | 2021   |
|-------------|--------|-------|--------|--------|---------|--------|
| Performance | -1.86% | 3.71% | 33.43% | 22.67% | -15.05% | 36.01% |

### CHARACTERISTICS

|                     |                         |                        |  |
|---------------------|-------------------------|------------------------|--|
| ISIN / WKN          | DE000SLOAFR7 / SLOAFR   | Base Value / Base Date | 1000 Points / 08.05.2006                 |
| Bloomberg / Reuters | US500EN Index/ .US500EN | Last Price             | 7338.62                                  |
| Index Calculator    | Solactive AG            | Dividends              | Reinvested                               |
| Index Type          | NTR                     | Calculation            | 9:30am to 4:50pm (EST), every 15 seconds |
| Index Currency      | EUR                     | History                | Available daily back to 08.05.2006       |
| Index Members       | 505                     |                        |  |

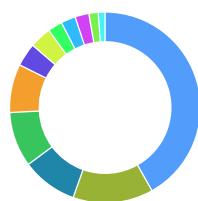
## STATISTICS

| EUR                | 30D     | 90D     | 180D    | 360D            | YTD     | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|-----------------|
| Performance        | -1.66%  | -3.46%  | -1.69%  | 22.18%          | -1.86%  | 633.86%         |
| Performance (p.a.) |         |         |         |                 |         | 10.53%          |
| Volatility (p.a.)  | 16.24%  | 14.98%  | 14.35%  | 14.91%          | 14.79%  | 20.40%          |
| High               | 7518.23 | 7679.81 | 7679.81 | 7679.81         | 7679.81 | 7679.81         |
| Low                | 7089.90 | 7089.90 | 7089.90 | 5701.00         | 7089.90 | 545.77          |
| Sharpe Ratio*      | -1.25   | -1.02   | -0.37   | 1.38            | -0.59   | 0.42            |
| Max. Drawdown      | -5.70%  | -7.68%  | -7.68%  | -7.68%          | -7.68%  | -51.13%         |
| VaR 95 \ 99        |         |         |         | -23.1% \ -43.3% |         | -30.9% \ -60.4% |
| CVaR 95 \ 99       |         |         |         | -36.8% \ -55.0% |         | -49.9% \ -86.5% |

\* 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).

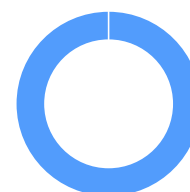
## COMPOSITION BY SECTORS

- Technology 41.8%
- Finance 13.6%
- Consumer Non-Cyclicals 9.4%
- Healthcare 9.3%
- Industrials 8.2%
- Energy 3.9%
- Consumer Cyclical 3.7%
- Non-Energy Materials 2.5%
- Utilities 2.5%
- Consumer Services 2.4%
- Business Services 1.6%
- Telecommunications 1.1%



## COMPOSITION BY COUNTRIES

- United States 100.0%
- Jersey 0.0%



## TOP COMPONENTS AS OF 07-Apr-2026

| Company               | Ticker          | Country | Currency | Index Weight (%) |
|-----------------------|-----------------|---------|----------|------------------|
| NVIDIA CORP           | NVDA UW Equity  | US      | USD      | 7.32%            |
| APPLE INC             | AAPL UW Equity  | US      | USD      | 6.42%            |
| MICROSOFT CORP        | MSFT UW Equity  | US      | USD      | 4.81%            |
| AMAZON.COM INC        | AMZN UW Equity  | US      | USD      | 3.59%            |
| ALPHABET INC-CL A     | GOOGL UW Equity | US      | USD      | 3.13%            |
| BROADCOM INC          | AVGO UW Equity  | US      | USD      | 2.73%            |
| ALPHABET INC C-SHARES | GOOG UW Equity  | US      | USD      | 2.69%            |
| META PLATFORMS INC    | META UW Equity  | US      | USD      | 2.20%            |
| TESLA INC             | TSLA UW Equity  | US      | USD      | 1.77%            |
| JPMORGAN CHASE & CO   | JPM UN Equity   | US      | USD      | 1.42%            |

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