

FACTSHEET - Solactive GBS United States 500 Equal Weight Index NTR

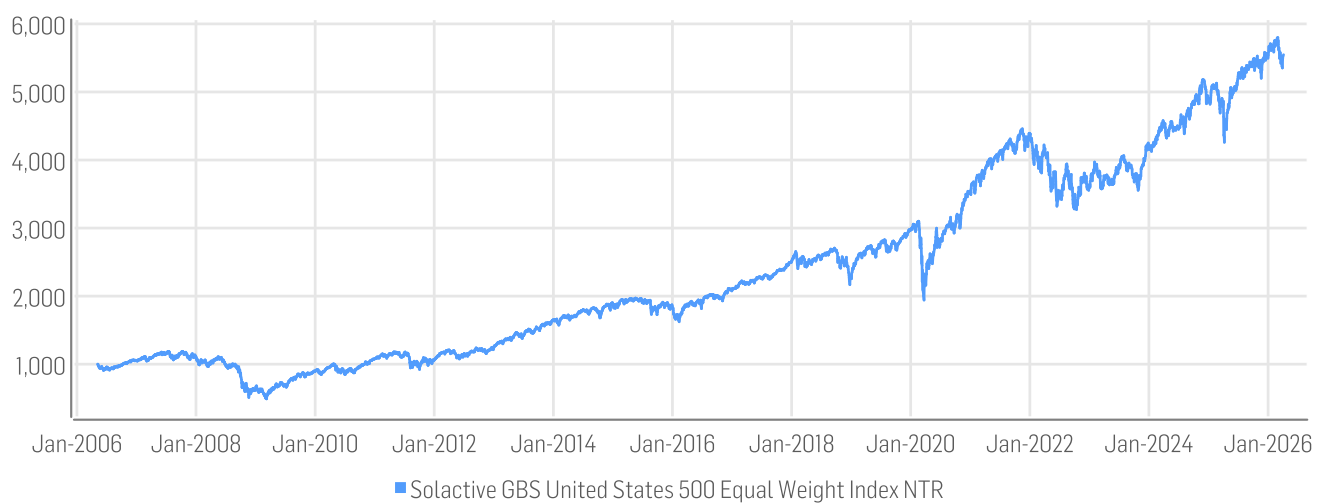
AS OF 06-Apr-2026



DESCRIPTION

The Solactive GBS United States 500 Equal Weight 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 are equally weighted. The index is calculated as a net total return index in USD and reconstituted quarterly.

HISTORICAL PERFORMANCE



ANNUAL PERFORMANCE

Year	YTD	2025	2024	2023	2022	2021
Performance	0.95%	13.26%	14.64%	17.39%	-17.82%	23.66%

CHARACTERISTICS

ISIN / WKN	SL0J4Q	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	/ .US500EWN	Last Price	5547.67
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 08.05.2006
Index Members	505		

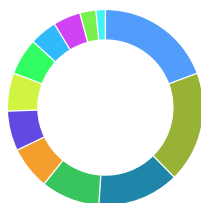
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.33%	-2.15%	1.09%	22.60%	0.95%	454.77%
Performance (p.a.)						8.99%
Volatility (p.a.)	16.34%	14.15%	13.55%	13.11%	14.19%	20.58%
High	5649.11	5799.90	5799.90	5799.90	5799.90	5799.90
Low	5351.93	5351.93	5200.73	4446.91	5351.93	489.52
Sharpe Ratio*	-1.14	-0.85	-0.11	1.47	0.00	0.26
Max. Drawdown	-5.26%	-7.72%	-7.72%	-7.72%	-7.72%	-58.82%
VaR 95 \ 99				-20.7% \ -33.7%		-30.4% \ -60.9%
CVaR 95 \ 99				-26.9% \ -36.6%		-51.5% \ -91.8%

* 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).

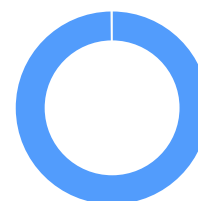
COMPOSITION BY SECTORS

- Finance 19.3%
- Technology 18.3%
- Industrials 13.5%
- Healthcare 9.7%
- Consumer Non-Cyclicals 7.1%
- Utilities 6.6%
- Non-Energy Materials 6.3%
- Energy 6.1%
- Consumer Cyclical 4.5%
- Consumer Services 4.5%
- Business Services 2.6%
- Telecommunications 1.6%



COMPOSITION BY COUNTRIES

- United States 99.9%
- Jersey 0.1%



TOP COMPONENTS AS OF 06-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
VENTURE GLOBAL INC	VG UN Equity	US	USD	0.47%
SANDISK CORP	SNDK UW Equity	US	USD	0.42%
LUMENTUM HOLDINGS INC	LITE UW Equity	US	USD	0.40%
LYONDELLBASELL INDU-CL A	LYB UN Equity	US	USD	0.36%
CORNING INC	GLW UN Equity	US	USD	0.34%
CIENA CORP	CIEN UN Equity	US	USD	0.34%
DOW INC	DOW UN Equity	US	USD	0.33%
TEXAS PACIFIC LAND TRUST	TPL UN Equity	US	USD	0.32%
WESTERN DIGITAL CORP	WDC UW Equity	US	USD	0.31%
VERTIV HOLDINGS CO	VRT UN Equity	US	USD	0.31%

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