

# FACTSHEET - Solactive GBS United States 400 EUR Index NTR

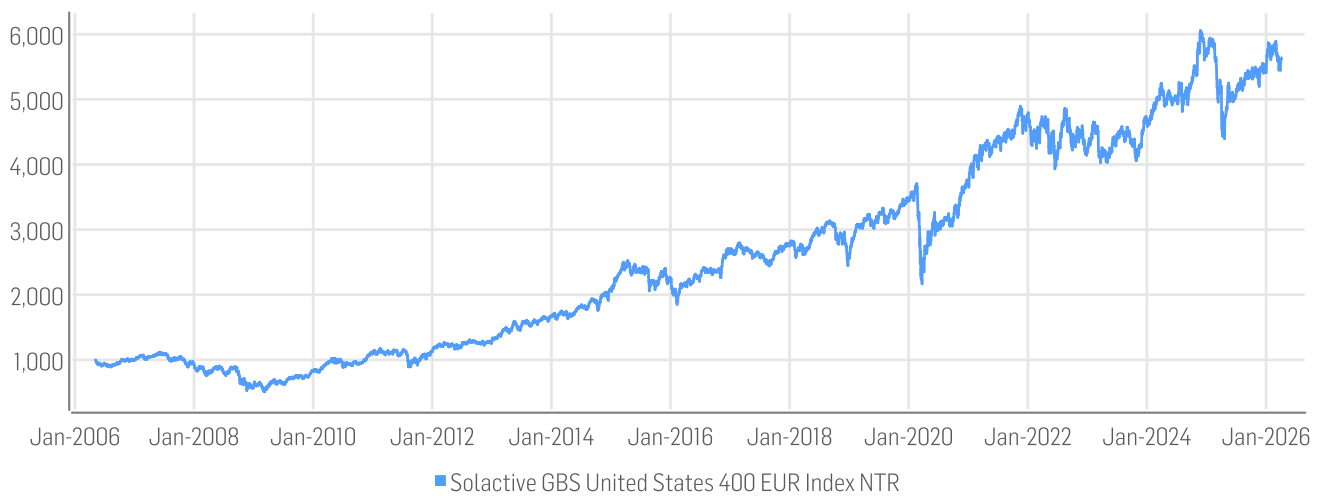
## AS OF 06-Apr-2026



### DESCRIPTION

The Solactive GBS United States 400 EUR Index NTR intends to track the performance of the largest 501 to 900 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 reconstituted quarterly.

### HISTORICAL PERFORMANCE



### ANNUAL PERFORMANCE

| Year        | YTD   | 2025   | 2024   | 2023   | 2022    | 2021   |
|-------------|-------|--------|--------|--------|---------|--------|
| Performance | 4.20% | -4.72% | 21.04% | 11.98% | -11.69% | 27.44% |

### CHARACTERISTICS

|                     |                       |                        |  |
|---------------------|-----------------------|------------------------|--|
| ISIN / WKN          | DE000SLON256 / SLON25 | Base Value / Base Date | 1000.00 Points / 08.05.2006              |
| Bloomberg / Reuters | /US400EN              | Last Price             | 5638.24                                  |
| Index Calculator    | Solactive AG          | Dividends              | Reinvested                               |
| Index Type          | Net Total Return      | Calculation            | 9:30am to 4:50pm (EST), every 15 seconds |
| Index Currency      | EUR                   | History                | Available daily back to 08.05.2006       |
| Index Members       | 399                   |                        |  |

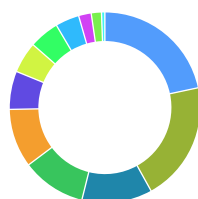
## STATISTICS

| EUR                | 30D     | 90D     | 180D    | 360D            | YTD     | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|-----------------|
| Performance        | -0.66%  | -0.73%  | 2.79%   | 24.07%          | 4.20%   | 463.82%         |
| Performance (p.a.) |         |         |         |                 |         | 9.07%           |
| Volatility (p.a.)  | 18.06%  | 17.24%  | 16.73%  | 16.97%          | 17.35%  | 20.23%          |
| High               | 5713.06 | 5893.60 | 5893.60 | 5893.60         | 5893.60 | 6056.85         |
| Low                | 5446.51 | 5446.51 | 5197.72 | 4395.25         | 5411.22 | 507.83          |
| Sharpe Ratio*      | -0.53   | -0.28   | 0.23    | 1.33            | 0.86    | 0.35            |
| Max. Drawdown      | -4.67%  | -7.59%  | -7.59%  | -7.59%          | -7.59%  | -54.56%         |
| VaR 95 \ 99        |         |         |         | -26.6% \ -43.9% |         | -31.1% \ -58.2% |
| CVaR 95 \ 99       |         |         |         | -37.2% \ -56.3% |         | -50.2% \ -88.9% |

\* 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 21.7%
- Industrials 20.3%
- Healthcare 12.0%
- Technology 10.9%
- Non-Energy Materials 9.9%
- Consumer Non-Cyclicals 6.5%
- Consumer Services 5.3%
- Consumer Cyclicals 5.1%
- Energy 4.0%
- Utilities 2.1%
- Business Services 1.7%
- Telecommunications 0.6%



## COMPOSITION BY COUNTRIES

- United States 100.0%



## TOP COMPONENTS AS OF 06-Apr-2026

| Company                   | Ticker         | Country | Currency | Index Weight (%) |
|---------------------------|----------------|---------|----------|------------------|
| TECHNIPFMC PLC            | FTI UN Equity  | US      | USD      | 0.79%            |
| CASEYS GENERAL STORES INC | CASY UW Equity | US      | USD      | 0.76%            |
| CURTISS-WRIGHT CORP       | CW UN Equity   | US      | USD      | 0.71%            |
| XPO INC                   | XPO UN Equity  | US      | USD      | 0.65%            |
| WOODWARD INC              | WWD UW Equity  | US      | USD      | 0.62%            |
| UNITED THERAPEUTICS CORP  | UTHR UW Equity | US      | USD      | 0.61%            |
| MASTEC INC                | MTZ UN Equity  | US      | USD      | 0.59%            |
| ROYAL GOLD INC            | RGLD UW Equity | US      | USD      | 0.59%            |
| BURLINGTON STORES INC     | BURL UN Equity | US      | USD      | 0.58%            |
| ALBEMARLE CORP            | ALB UN Equity  | US      | USD      | 0.56%            |

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