

FACTSHEET - Solactive GBS United States 400 GBP Index NTR

AS OF 07-Apr-2026



DESCRIPTION

The Solactive GBS United States 400 GBP 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 GBP and reconstituted quarterly.

HISTORICAL PERFORMANCE



ANNUAL PERFORMANCE

Year	YTD	2025	2024	2023	2022	2021
Performance	3.84%	0.62%	15.50%	9.37%	-6.68%	19.54%

CHARACTERISTICS

ISIN / WKN	DE000SLON264 / SLON26	Base Value / Base Date	1000.00 Points / 08.05.2006
Bloomberg / Reuters	/US400BN	Last Price	7169.16
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	9:30am to 4:50pm (EST), every 15 seconds
Index Currency	GBP	History	Available daily back to 08.05.2006
Index Members	399		

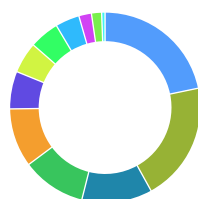
STATISTICS

GBP	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.26%	0.21%	3.44%	24.32%	3.84%	616.92%
Performance (p.a.)						10.40%
Volatility (p.a.)	17.28%	16.30%	15.97%	16.15%	16.41%	19.86%
High	7225.59	7522.83	7522.83	7522.83	7522.83	7522.83
Low	6909.88	6909.88	6685.84	5514.90	6904.33	650.25
Sharpe Ratio*	-0.40	-0.18	0.21	1.30	0.70	0.34
Max. Drawdown	-4.37%	-8.15%	-8.15%	-8.15%	-8.15%	-41.28%
VaR 95 \ 99				-25.1% \ -42.1%		-30.1% \ -57.2%
CVaR 95 \ 99				-35.4% \ -54.2%		-48.9% \ -86.3%

* 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 20.2%
- Healthcare 12.0%
- Technology 10.9%
- Non-Energy Materials 10.0%
- Consumer Non-Cyclicals 6.4%
- Consumer Services 5.3%
- Consumer Cyclicals 5.0%
- Energy 4.1%
- Utilities 2.1%
- Business Services 1.7%
- Telecommunications 0.6%



COMPOSITION BY COUNTRIES

- United States 100.0%



TOP COMPONENTS AS OF 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
TECHNIPFMC PLC	FTI UN Equity	US	USD	0.81%
CASEYS GENERAL STORES INC	CASY UW Equity	US	USD	0.75%
CURTISS-WRIGHT CORP	CW UN Equity	US	USD	0.71%
XPO INC	XPO UN Equity	US	USD	0.64%
UNITED THERAPEUTICS CORP	UTHR UW Equity	US	USD	0.61%
WOODWARD INC	WWD 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%
CF INDUSTRIES HOLDINGS INC	CF UN Equity	US	USD	0.57%
BURLINGTON STORES INC	BURL UN Equity	US	USD	0.57%

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