

FACTSHEET - Solactive GBS United States 400 NZD Index NTR

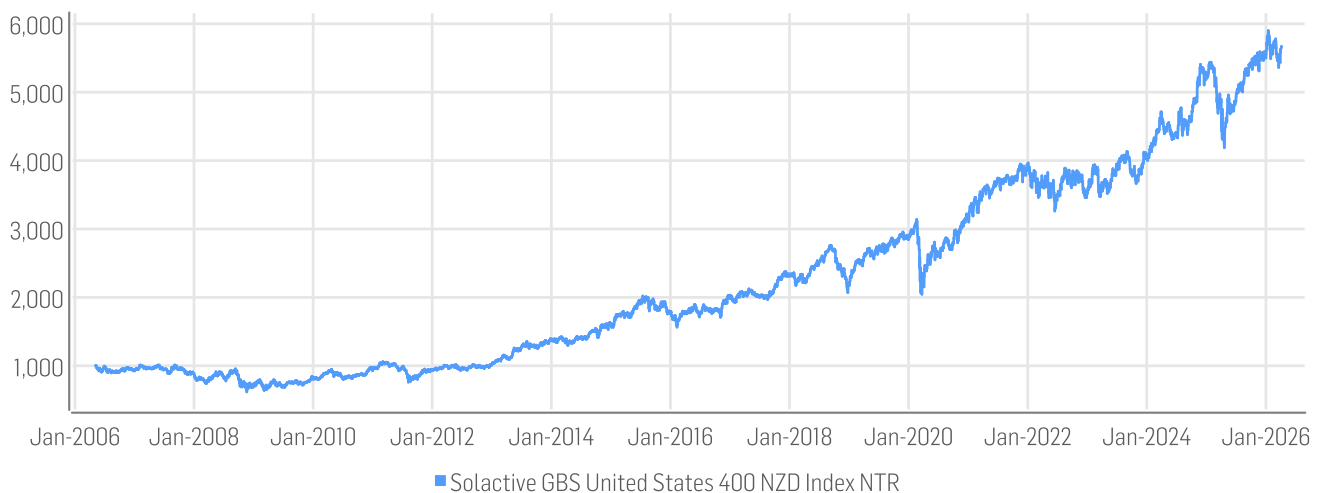
AS OF 07-Apr-2026



DESCRIPTION

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

HISTORICAL PERFORMANCE



ANNUAL PERFORMANCE

Year	YTD	2025	2024	2023	2022	2021
Performance	3.16%	5.28%	28.23%	15.78%	-10.28%	24.56%

CHARACTERISTICS

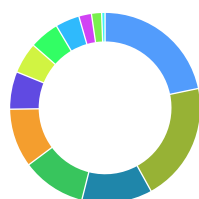
ISIN / WKN	DE000SLON280 / SLON28	Base Value / Base Date	1000.00 Points / 08.05.2006
Bloomberg / Reuters	/US400ZN	Last Price	5673.10
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	9:30am to 4:50pm (EST), every 15 seconds
Index Currency	NZD	History	Available daily back to 08.05.2006
Index Members	399		

STATISTICS

NZD	30D	90D	180D	360D	YTD	Since Inception
Performance	2.14%	-0.14%	3.70%	28.18%	3.16%	467.31%
Performance (p.a.)						9.11%
Volatility (p.a.)	18.62%	17.74%	16.97%	17.03%	17.64%	20.05%
High	5673.10	5901.36	5901.36	5901.36	5901.36	5901.36
Low	5360.50	5360.50	5309.82	4188.33	5360.50	618.28
Max. Drawdown	-3.75%	-9.17%	-9.17%	-9.17%	-9.17%	-38.96%
VaR 95 \ 99				-22.9% \ -40.6%		-30.6% \ -55.8%
CVaR 95 \ 99				-34.8% \ -53.2%		-48.5% \ -84.2%

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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