

# FACTSHEET - Solactive GBS United States 500 Equal Weight Index NTR

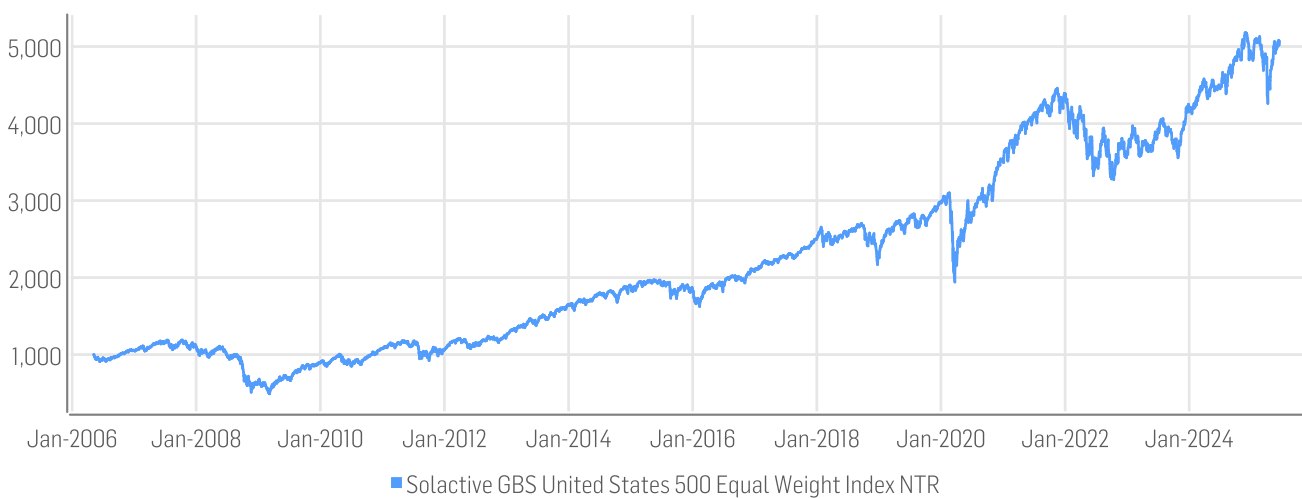
## AS OF 16-Jun-2025



### 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	2024	2023	2022	2021	2020
Performance	4.46%	14.64%	17.39%	-17.82%	23.66%	19.26%

### CHARACTERISTICS

ISIN / WKN	SL0J4Q	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	/ .US500EWN	Last Price	5068.49
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		

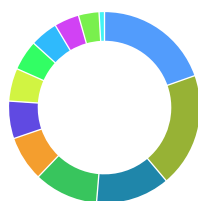
## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	0.09%	5.20%	4.70%	13.01%	4.46%	406.85%
Performance (p.a.)						8.87%
Volatility (p.a.)	13.37%	27.83%	22.62%	17.99%	22.67%	20.86%
High	5079.81	5079.81	5129.66	5182.16	5129.66	5182.16
Low	4912.60	4260.34	4260.34	4260.34	4260.34	489.52
Sharpe Ratio*	-0.24	0.67	0.24	0.50	0.25	0.22
Max. Drawdown	-2.99%	-13.18%	-16.95%	-17.79%	-16.95%	-58.82%
VaR 95 \ 99				-24.8% \ -51.2%		-31.3% \ -62.0%
CVaR 95 \ 99				-43.4% \ -85.7%		-52.4% \ -93.1%

\* 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 19.6%
- Technology 19.3%
- Industrials 12.5%
- Healthcare 10.8%
- Consumer Non-Cyclicals 7.6%
- Non-Energy Materials 6.3%
- Utilities 5.6%
- Consumer Services 5.1%
- Energy 4.7%
- Consumer Cyclical 4.2%
- Business Services 3.5%
- Telecommunications 0.9%



## COMPOSITION BY COUNTRIES

- United States 100.0%



## TOP COMPONENTS AS OF 16-Jun-2025

Company	Ticker	Country	Currency	Index Weight (%)
CAPITAL ONE FINANCIAL CORP	COF UN Equity	US	USD	0.42%
VENTURE GLOBAL INC	VG UN Equity	US	USD	0.36%
ROBINHOOD MARKETS INC - A	HOOD UW Equity	US	USD	0.33%
ROBLOX CORP	RBLX UN Equity	US	USD	0.32%
SEAGATE TECHNOLOGY HOLDINGS PLC	STX UW Equity	US	USD	0.32%
CLOUDFLARE INC - CLASS A	NET UN Equity	US	USD	0.29%
WESTERN DIGITAL CORP	WDC UW Equity	US	USD	0.29%
NRG ENERGY INC	NRG UN Equity	US	USD	0.29%
VERTIV HOLDINGS CO	VRT UN Equity	US	USD	0.29%
PALANTIR TECHNOLOGIES INC	PLTR UW Equity	US	USD	0.28%

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