

FACTSHEET - Solactive GBS United States 400 Index AS OF 02-May-2025

DESCRIPTION

The Solactive GBS United States 400 Index intends to track the performance of the largest 400 mid cap 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 price return index in USD and is reconstituted quarterly.

HISTORICAL PERFORMANCE



ANNUAL PERFORMANCE

Year	YTD	2024	2023	2022	2021	2020
Performance	-5.98%	12.34%	14.61%	-18.02%	17.48%	16.79%

CHARACTERISTICS

ISIN / WKN	DE000SLOAE99 / SLOAE9	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	/ .US400	Last Price	3582.03
Index Calculator	Solactive AG	Dividends	Not included
Index Type	PR	Calculation	9:30am to 4:50pm (EST), every 15 seconds
Index Currency	USD	History	Available daily back to 08.05.2006
Index Members	397		

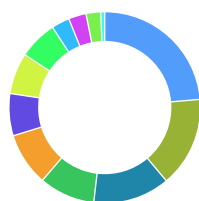
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.78%	-9.71%	-5.45%	0.52%	-5.98%	258.20%
Performance (p.a.)						6.95%
Volatility (p.a.)	50.83%	33.47%	26.44%	21.52%	29.70%	22.28%
High	3646.87	3977.94	4120.74	4120.74	4002.25	4120.74
Low	3124.93	3124.93	3124.93	3124.93	3124.93	490.28
Sharpe Ratio*	-0.47	-1.15	-0.57	-0.18	-0.72	0.11
Max. Drawdown	-14.31%	-21.44%	-24.17%	-24.17%	-21.92%	-58.22%
VaR 95 \ 99				-33.6% \ -67.9%		-34.5% \ -63.5%
CVaR 95 \ 99				-53.5% \ -96.2%		-55.4% \ -98.6%

* 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 23.6%
- Industrials 15.2%
- Technology 13.0%
- Healthcare 9.4%
- Non-Energy Materials 9.0%
- Consumer Cyclicals 7.1%
- Consumer Non-Cyclicals 7.0%
- Consumer Services 6.5%
- Energy 3.1%
- Utilities 3.0%
- Business Services 2.5%
- Telecommunications 0.7%



COMPOSITION BY COUNTRIES

- United States 100.0%



TOP COMPONENTS AS OF 02-May-2025

Company	Ticker	Country	Currency	Index Weight (%)
NRG ENERGY INC	NRG UN Equity	US	USD	0.74%
ANGLOGOLD ASHANTI PLC	AU UN Equity	US	USD	0.63%
DUOLINGO INC	DUOL UW Equity	US	USD	0.58%
NISOURCE INC	NI UN Equity	US	USD	0.58%
NUTANIX INC	NTNX UW Equity	US	USD	0.57%
INSULET CORP	PODD UW Equity	US	USD	0.56%
CASEYS GENERAL STORES INC	CASY UW Equity	US	USD	0.54%
SPROUTS FARMERS MARKET INC	SFM UW Equity	US	USD	0.54%
FIDELITY NATIONAL FINANCIAL INC	FNF UN Equity	US	USD	0.53%
TAPESTRY INC	TPR UN Equity	US	USD	0.53%

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