

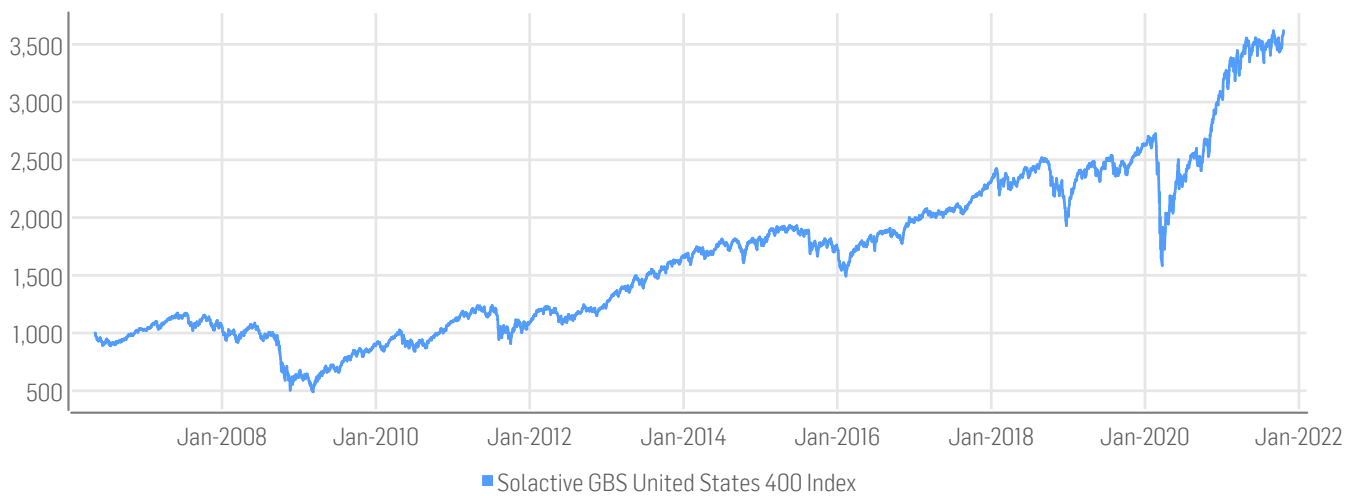
FACTSHEET - AS OF 20-Oct-2021

Solactive GBS United States 400 Index

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



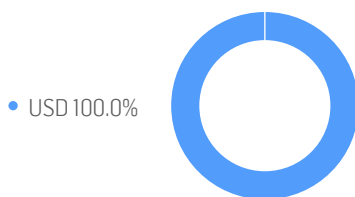
CHARACTERISTICS

ISIN / WKN	DE000SLOAE99 / SLOAE9	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	/ .US400	Last Price	3619.63
Index Calculator	Solactive AG	Dividends	Reinvested
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	401		

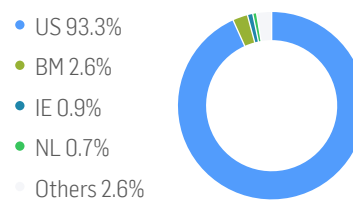
STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	4.81%	4.87%	2.90%	35.25%	17.80%	261.96%
Performance (p.a.)	-	-	-	-	-	8.68%
Volatility (p.a.)	16.03%	13.20%	14.60%	17.12%	16.94%	22.50%
High	3619.63	3619.63	3619.63	3619.63	3619.63	3619.63
Low	3432.99	3405.42	3341.72	2529.19	3022.04	490.28
Sharpe Ratio	4.81	1.60	0.40	2.08	1.32	0.37
Max. Drawdown	-3.47%	-5.09%	-6.02%	-6.21%	-6.21%	-58.22%
VaR 95 \ 99				-25.6% \ -46.6%		-34.5% \ -67.6%
CVaR 95 \ 99				-37.4% \ -51.0%		-57.0% \ -104.1%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 20-Oct-2021

Company	Ticker	Country	Currency	Index Weight (%)
DEVON ENERGY CORPORATION	DVN UN Equity	US	USD	0.77%
BILL.COM HOLDINGS INC	BILL UN Equity	US	USD	0.72%
MONOLITHIC POWER SYSTEMS INC	MPWR UW Equity	US	USD	0.60%
CHARLES RIVER LABORATORIES	CRL UN Equity	US	USD	0.59%
ALLY FINANCIAL INC	ALLY UN Equity	US	USD	0.57%
DIAMONDBACK ENERGY INC	FANG UW Equity	US	USD	0.56%
BIO-TECHNE CORP	TECH UW Equity	US	USD	0.55%
ON SEMICONDUCTOR CORPORATION	ON UW Equity	US	USD	0.54%
PLUG POWER INC	PLUG UR Equity	US	USD	0.52%
POOL CORP	POOL UW Equity	US	USD	0.51%

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