FACTSHEET - Solactive GBS United States 400 Index NTR
AS OF 22-Aug-2025

SOLACTIVE
German Index Engineering

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 net total return index in USD and is reconstituted quarterly.

HISTORICAL PERFORMANCE

ANNUAL PERFORMANCE

Year	YTD	2024	2023	2022	2021	2020
Performance	6.17%	13.47%	15.91%	-17.12%	18.45%	18.00%

CHARACTERISTICS

ISIN / WKN	DE000SL0AFA3 / SL0AFA
Bloomberg / Reuters	/ .US400N
Index Calculator	Solactive AG
Index Type	NTR
Index Currency	USD
Index Members	406

Base Value / Base Date	1000 Points / 08.05.2006
Last Price	4909.63
Dividends	Reinvested
Calculation	9:30am to 4:50pm (EST), every 15 seconds
History	Available daily back to 08.05.2006

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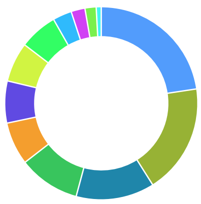
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	1.28%	10.38%	6.20%	9.60%	6.17%	390.96%
Performance (p.a.)						8.60%
Volatility (p.a.)	16.13%	14.23%	26.11%	21.25%	24.00%	22.19%
High	4909.63	4909.63	4909.63	4995.26	4909.63	4995.26
Low	4688.46	4487.65	3803.59	3803.59	3803.59	504.58
Sharpe Ratio*	0.78	3.16	0.33	0.26	0.23	0.19
Max. Drawdown	-3.28%	-3.28%	-17.73%	-23.86%	-21.72%	-57.41%
VaR 95 \ 99				-29.1% \ -67.8%		-34.3% \ -63.3%
CVaR 95 \ 99				-52.6% \ -96.2%		-55.1% \ -97.8%

* 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).

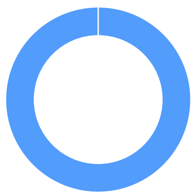
COMPOSITION BY SECTORS

- Finance 22.6%
- Industrials 18.4%
- Technology 13.2%
- Healthcare 10.3%
- Consumer Non-Cyclicals 7.2%
- Non-Energy Materials 7.0%
- Consumer Services 6.6%
- Consumer Cyclicals 6.4%
- Energy 3.2%
- Business Services 2.3%
- Utilities 1.9%
- Telecommunications 0.8%



COMPOSITION BY COUNTRIES

- United States 100.0%



TOP COMPONENTS AS OF 22-Aug-2025

Company	Ticker	Country	Currency	Index Weight (%)
INSMED INC	INSM UW Equity	US	USD	0.68%
COMFORT SYSTEMS USA INC	FIX UN Equity	US	USD	0.66%
ASTERA LABS INC	ALAB UW Equity	US	USD	0.64%
TAPESTRY INC	TPR UN Equity	US	USD	0.57%
CASEYS GENERAL STORES INC	CASY UW Equity	US	USD	0.52%
F5 INC	FFIV UW Equity	US	USD	0.50%
CURTISS-WRIGHT CORP	CW UN Equity	US	USD	0.50%
ROCKET LAB CORPORATION	RKLB UR Equity	US	USD	0.50%
BURLINGTON STORES INC	BURL UN Equity	US	USD	0.49%
PENTAIR PLC	PNR UN Equity	US	USD	0.49%

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