

FACTSHEET - Solactive GBS United States 400 + 600 Index NTR AS OF 18-Jun-2025



DESCRIPTION

The Solactive GBS United States 400 + 600 Index NTR intends to track the performance of the largest 501 to 1500 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 reconstituted quarterly.

HISTORICAL PERFORMANCE



ANNUAL PERFORMANCE

Year	YTD	2024	2023	2022	2021	2020
Performance	-2.60%	11.85%	17.80%	-17.71%	18.81%	18.10%

CHARACTERISTICS

ISIN / WKN	DE000SLOGYW5 / SLOGYW	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	/ .US4P6N	Last Price	4273.53
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 08.05.2006
Index Members	1004		

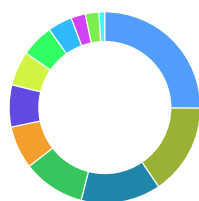
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.94%	2.77%	-3.13%	6.81%	-2.60%	327.35%
Performance (p.a.)						7.90%
Volatility (p.a.)	16.50%	32.72%	26.34%	22.52%	26.87%	23.02%
High	4343.47	4343.47	4604.38	4762.53	4604.38	4762.53
Low	4178.43	3577.11	3577.11	3577.11	3577.11	483.74
Sharpe Ratio*	-0.92	0.23	-0.40	0.12	-0.37	0.16
Max. Drawdown	-3.15%	-15.76%	-22.31%	-24.89%	-22.31%	-58.54%
VaR 95 \ 99				-37.5% \ -67.9%		-35.3% \ -64.7%
CVaR 95 \ 99				-54.9% \ -95.0%		-56.6% \ -99.8%

* 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 25.1%
- Industrials 15.4%
- Technology 13.5%
- Healthcare 10.5%
- Non-Energy Materials 7.2%
- Consumer Cyclicals 7.1%
- Consumer Non-Cyclicals 5.8%
- Consumer Services 5.5%
- Energy 4.1%
- Business Services 2.4%
- Utilities 2.3%
- Telecommunications 1.0%



COMPOSITION BY COUNTRIES

- United States 100.0%



TOP COMPONENTS AS OF 18-Jun-2025

Company	Ticker	Country	Currency	Index Weight (%)
GUIDEWIRE SOFTWARE INC	GWRE UN Equity	US	USD	0.37%
CASEYS GENERAL STORES INC	CASY UW Equity	US	USD	0.36%
DUOLINGO INC	DUOL UW Equity	US	USD	0.36%
NUTANIX INC	NTNX UW Equity	US	USD	0.35%
FLEX LTD	FLEX UW Equity	US	USD	0.34%
COMFORT SYSTEMS USA INC	FIX UN Equity	US	USD	0.34%
TAPESTRY INC	TPR UN Equity	US	USD	0.34%
INSMED INC	INSM UW Equity	US	USD	0.34%
CURTISS-WRIGHT CORP	CW UN Equity	US	USD	0.33%
F5 INC	FFIV UW Equity	US	USD	0.32%

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