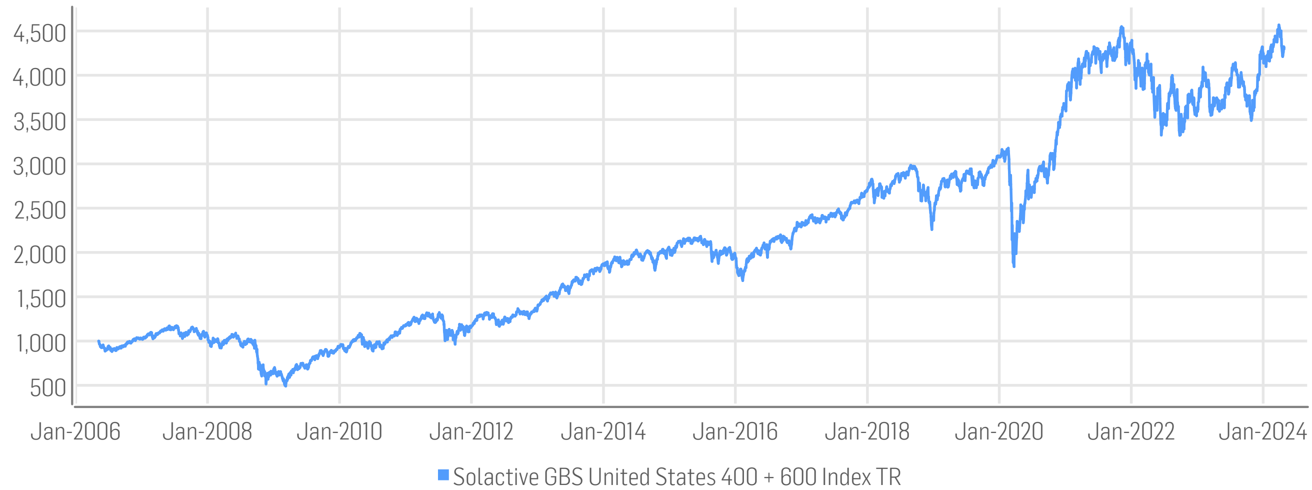
FACTSHEET - AS OF 26-Apr-2024
Solactive GBS United States 400 + 600 Index TR

DESCRIPTION

The Solactive GBS United States 400 + 600 Index TR 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 total return index in USD and reconstituted quarterly.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOGYX3 / SLOGYX	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	/ .US4P6T	Last Price	4314.99
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	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	997		

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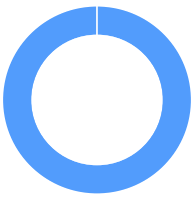
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-5.17%	2.32%	23.66%	18.20%	0.99%	331.50%
Performance (p.a.)						8.48%
Volatility (p.a.)	16.18%	15.74%	17.49%	16.80%	15.58%	23.11%
High	4568.99	4568.99	4568.99	4568.99	4568.99	4568.99
Low	4210.19	4159.60	3514.06	3489.53	4096.80	490.67
Sharpe Ratio*	-3.27	0.28	2.78	0.78	-0.14	0.14
Max. Drawdown	-7.85%	-7.85%	-7.85%	-15.77%	-7.85%	-58.19%
VaR 95 \ 99				-27.1% \ -34.8%		-35.3% \ -64.8%
CVaR 95 \ 99				-32.7% \ -42.5%		-56.9% \ -100.6%

* 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).

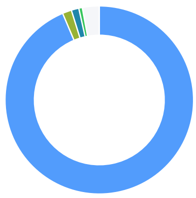
COMPOSITION BY CURRENCIES

- USD 100.0%



COMPOSITION BY COUNTRIES

- US 93.6%
- BM 1.6%
- IE 1.3%
- KY 0.6%
- Others 2.9%



TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
VISTRA CORP	VST UN Equity	US	USD	0.53%
LEIDOS HOLDINGS INC	LDOS UN Equity	US	USD	0.36%
DOMINOS PIZZA INC	DPZ UN Equity	US	USD	0.36%
MICROSTRATEGY INC-CL A	MSTR UW Equity	US	USD	0.36%
WILLIAMS-SONOMA INC	WSM UN Equity	US	USD	0.35%
TEXTRON INC	TXT UN Equity	US	USD	0.34%
EMCOR GROUP INC	EME UN Equity	US	USD	0.34%
GODADDY INC	GDDY UN Equity	US	USD	0.34%
RELIANCE STEEL & ALUMINUM	RS UN Equity	US	USD	0.34%
NRG ENERGY INC	NRG UN Equity	US	USD	0.33%

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