

FACTSHEET - Solactive GBS United States 400 GBP Index

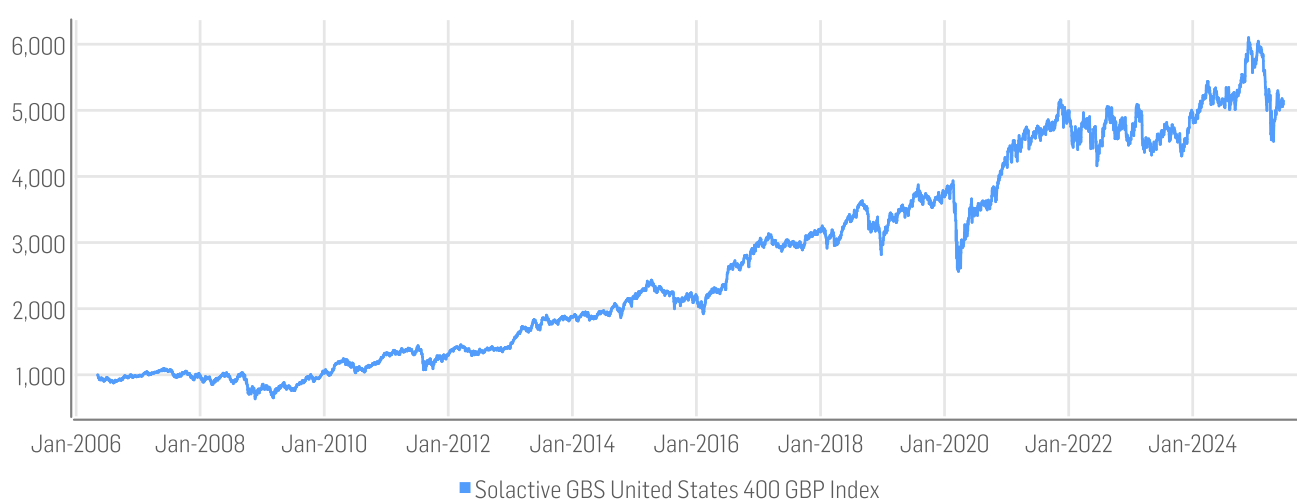
AS OF 19-Jun-2025



DESCRIPTION

The Solactive GBS United States 400 GBP Index intends to track the performance of the largest 501 to 900 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 GBP and reconstituted quarterly.

HISTORICAL PERFORMANCE



ANNUAL PERFORMANCE

| Year | YTD | 2024 | 2023 | 2022 | 2021 | 2020 |
|-------------|--------|--------|-------|--------|--------|--------|
| Performance | -9.02% | 14.34% | 8.15% | -7.70% | 18.57% | 13.18% |

CHARACTERISTICS

| | | | |
|---------------------|-----------------------|------------------------|--|
| ISIN / WKN | DE000SLON2E6 / SLON2E | Base Value / Base Date | 1000.00 Points / 08.05.2006 |
| Bloomberg / Reuters | /US400B | Last Price | 5143.28 |
| Index Calculator | Solactive AG | Dividends | Not Reinvested |
| Index Type | Price Return | Calculation | 9:30am to 4:50pm (EST), every 15 seconds |
| Index Currency | GBP | History | Available daily back to 08.05.2006 |
| Index Members | 402 | | |

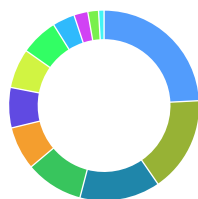
STATISTICS

| GBP | 30D | 90D | 180D | 360D | YTD | Since Inception |
|--------------------|---------|---------|---------|------------------|---------|-----------------|
| Performance | -1.59% | -1.07% | -9.47% | -0.61% | -9.02% | 414.33% |
| Performance (p.a.) | | | | | | 8.94% |
| Volatility (p.a.) | 17.32% | 34.80% | 27.42% | 21.72% | 27.97% | 20.02% |
| High | 5226.56 | 5319.53 | 6046.48 | 6101.34 | 6046.48 | 6101.34 |
| Low | 5001.64 | 4530.40 | 4530.40 | 4530.40 | 4530.40 | 634.85 |
| Sharpe Ratio* | -1.27 | -0.24 | -0.82 | -0.22 | -0.81 | 0.24 |
| Max. Drawdown | -4.30% | -14.83% | -25.07% | -25.75% | -25.07% | -42.17% |
| VaR 95 \ 99 | | | | -33.5% \ -60.0% | | -30.7% \ -58.2% |
| CVaR 95 \ 99 | | | | -54.9% \ -112.7% | | -49.5% \ -87.4% |

* 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 24.2%
- Industrials 16.2%
- Technology 13.7%
- Healthcare 9.8%
- Non-Energy Materials 7.3%
- Consumer Services 6.8%
- Consumer Cyclicals 6.7%
- Consumer Non-Cyclicals 6.4%
- Energy 3.8%
- Business Services 2.4%
- Utilities 1.8%
- Telecommunications 0.9%



COMPOSITION BY COUNTRIES

- United States 100.0%



TOP COMPONENTS AS OF 19-Jun-2025

| Company | Ticker | Country | Currency | Index Weight (%) |
|---------------------------|----------------|---------|----------|------------------|
| GUIDEWIRE SOFTWARE INC | GWRE UN Equity | US | USD | 0.59% |
| DUOLINGO INC | DUOL UW Equity | US | USD | 0.56% |
| CASEYS GENERAL STORES INC | CASY UW Equity | US | USD | 0.56% |
| NUTANIX INC | NTNX UW Equity | US | USD | 0.55% |
| TAPESTRY INC | TPR UN Equity | US | USD | 0.53% |
| FLEX LTD | FLEX UW Equity | US | USD | 0.53% |
| INSMED INC | INSM UW Equity | US | USD | 0.53% |
| COMFORT SYSTEMS USA INC | FIX UN Equity | US | USD | 0.53% |
| CURTISS-WRIGHT CORP | CW UN Equity | US | USD | 0.52% |
| TWILIO INC | TWLO UN Equity | US | USD | 0.51% |

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