

# FACTSHEET - Solactive GBS United States 400 GBP Index TR

## AS OF 13-May-2025



### DESCRIPTION

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

### HISTORICAL PERFORMANCE



### ANNUAL PERFORMANCE

Year	YTD	2024	2023	2022	2021	2020
Performance	-6.61%	15.99%	9.91%	-6.21%	20.03%	14.90%

### CHARACTERISTICS

ISIN / WKN	DE000SLON3Y2 / SLON3Y	Base Value / Base Date	1000.00 Points / 08.05.2006
Bloomberg / Reuters	/US400BT	Last Price	7012.41
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Total 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		

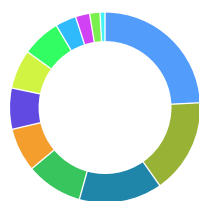
## STATISTICS

GBP	30D	90D	180D	360D	YTD	Since Inception
Performance	10.99%	-9.47%	-8.41%	0.82%	-6.61%	601.24%
Performance (p.a.)						10.79%
Volatility (p.a.)	25.77%	35.92%	27.05%	21.20%	30.45%	20.03%
High	7014.64	7780.62	8088.64	8088.64	8033.29	8088.64
Low	6042.31	6042.31	6042.31	6042.31	6042.31	658.78
Sharpe Ratio*	9.77	-1.04	-0.76	-0.16	-0.70	0.33
Max. Drawdown	-4.51%	-22.34%	-25.30%	-25.30%	-24.78%	-40.87%
VaR 95 \ 99				-30.2% \ -59.9%		-30.7% \ -57.9%
CVaR 95 \ 99				-53.5% \ -112.6%		-49.4% \ -87.3%

\* 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 16.1%
- Technology 14.1%
- Healthcare 9.6%
- Non-Energy Materials 7.4%
- Consumer Cyclicals 7.0%
- Consumer Services 6.6%
- Consumer Non-Cyclical 6.6%
- Energy 3.5%
- Business Services 2.4%
- Utilities 1.8%
- Telecommunications 0.8%



## COMPOSITION BY COUNTRIES

- United States 100.0%



## TOP COMPONENTS AS OF 13-May-2025

Company	Ticker	Country	Currency	Index Weight (%)
DUOLINGO INC	DUOL UW Equity	US	USD	0.61%
NUTANIX INC	NTNX UW Equity	US	USD	0.61%
DOCUSIGN INC	DOCU UW Equity	US	USD	0.54%
TAPESTRY INC	TPR UN Equity	US	USD	0.52%
YUM CHINA HOLDINGS INC	YUMC UN Equity	US	USD	0.50%
SNAP-ON INC	SNA UN Equity	US	USD	0.50%
GUIDEWIRE SOFTWARE INC	GWRE UN Equity	US	USD	0.50%
COMFORT SYSTEMS USA INC	FIX UN Equity	US	USD	0.49%
F5 INC	FFIV UW Equity	US	USD	0.49%
EQUITABLE HOLDINGS INC	EQH UN Equity	US	USD	0.49%

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