

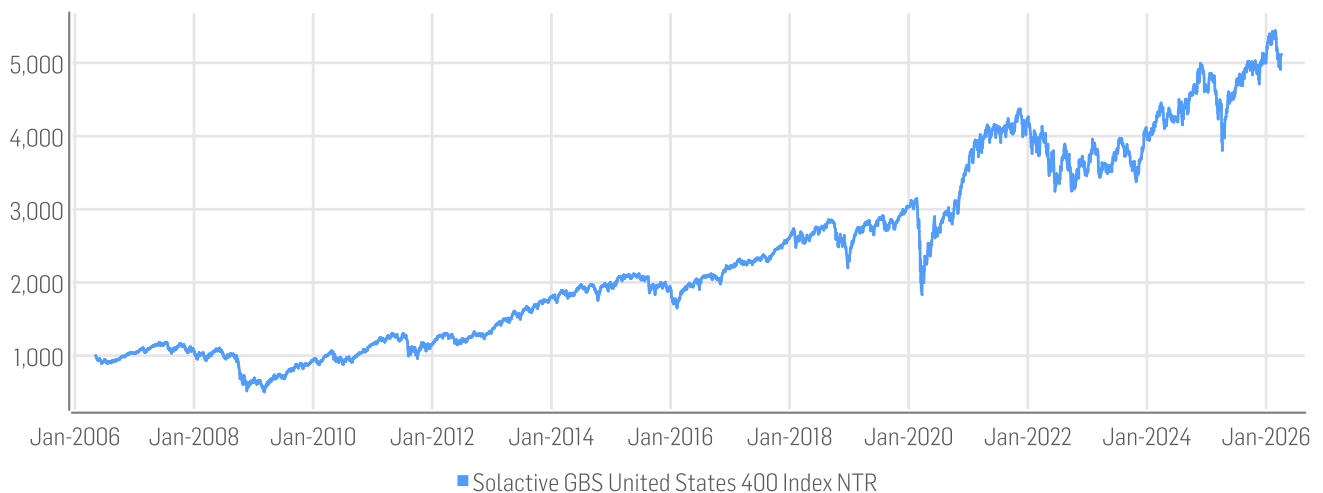
# FACTSHEET - Solactive GBS United States 400 Index NTR AS OF 06-Apr-2026



## 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	2025	2024	2023	2022	2021
Performance	2.40%	8.06%	13.47%	15.91%	-17.12%	18.45%

## CHARACTERISTICS

ISIN / WKN	DE000SLOAFA3 / SLOAFA	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	/.US400N	Last Price	5117.31
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	NTR	Calculation	9:30am to 4:50pm (EST), every 15 seconds
Index Currency	USD	History	Available daily back to 08.05.2006
Index Members	399		

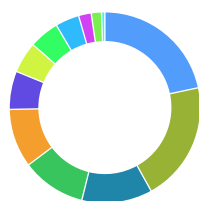
## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.97%	-2.04%	2.10%	26.30%	2.40%	411.73%
Performance (p.a.)						8.54%
Volatility (p.a.)	20.37%	17.22%	16.75%	16.13%	17.39%	22.02%
High	5207.91	5441.87	5441.87	5441.87	5441.87	5441.87
Low	4910.32	4910.32	4710.74	3973.96	4910.32	504.58
Sharpe Ratio*	-0.73	-0.68	0.04	1.43	0.33	0.22
Max. Drawdown	-5.71%	-9.77%	-9.77%	-9.77%	-9.77%	-57.41%
VaR 95 \ 99				-25.6% \ -38.2%		-33.8% \ -62.9%
CVaR 95 \ 99				-32.4% \ -43.8%		-54.4% \ -96.4%

\* 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 21.7%
- Industrials 20.3%
- Healthcare 12.0%
- Technology 10.9%
- Non-Energy Materials 9.9%
- Consumer Non-Cyclicals 6.5%
- Consumer Services 5.3%
- Consumer Cyclicals 5.1%
- Energy 4.0%
- Utilities 2.1%
- Business Services 1.7%
- Telecommunications 0.6%



## COMPOSITION BY COUNTRIES

- United States 100.0%



## TOP COMPONENTS AS OF 06-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
TECHNIPFMC PLC	FTI UN Equity	US	USD	0.79%
CASEYS GENERAL STORES INC	CASY UN Equity	US	USD	0.76%
CURTISS-WRIGHT CORP	CW UN Equity	US	USD	0.71%
XPO INC	XPO UN Equity	US	USD	0.65%
WOODWARD INC	WWD UN Equity	US	USD	0.62%
UNITED THERAPEUTICS CORP	UTHR UN Equity	US	USD	0.61%
ROYAL GOLD INC	RGLD UN Equity	US	USD	0.59%
MASTEC INC	MTZ UN Equity	US	USD	0.59%
BURLINGTON STORES INC	BURL UN Equity	US	USD	0.58%
ALBEMARLE CORP	ALB UN Equity	US	USD	0.56%

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