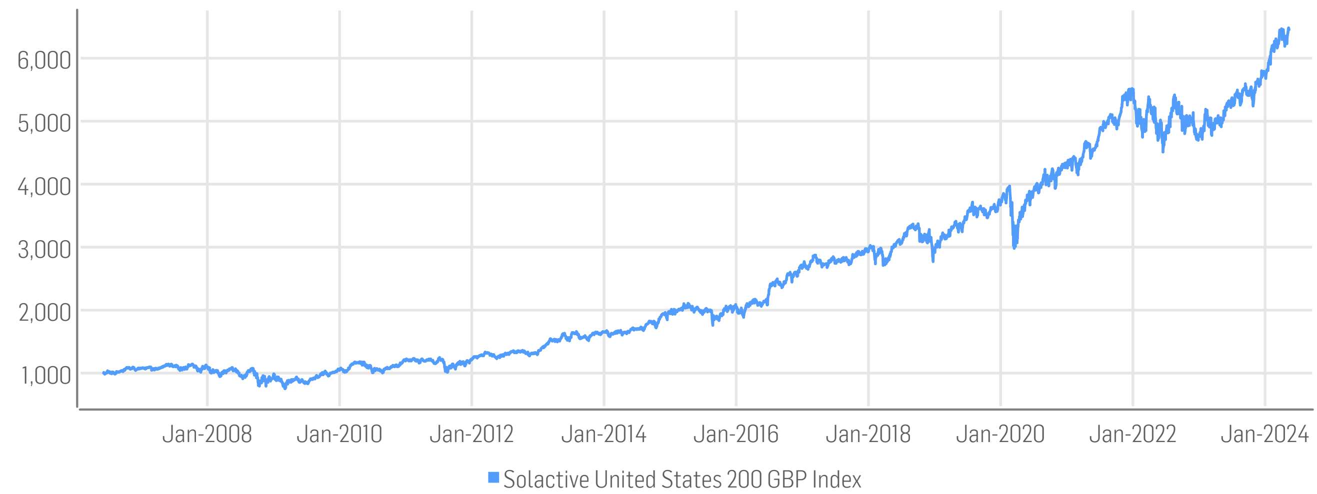
FACTSHEET - AS OF 13-May-2024
Solactive United States 200 GBP Index

DESCRIPTION

The Solactive United States 200 GBP Index intends to track the performance of the largest 200 companies from the United States stock market. 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



CHARACTERISTICS

ISIN / WKN	SL0MEL
Bloomberg / Reuters	/ .SUS02KBP
Index Calculator	Solactive AG
Index Type	Price Return
Index Currency	GBP
Index Members	202

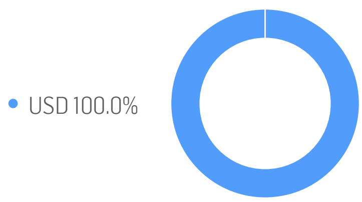
Base Value / Base Date	1000 Points / 07.06.2006
Last Price	6452.25
Dividends	Not included
Calculation	9:30am to 4:50pm (EST), every 15 seconds
History	Available daily back to 07.06.2006

STATISTICS

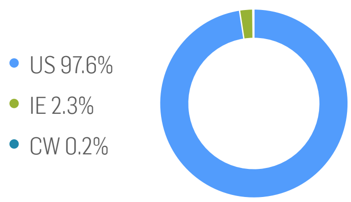
GBP	30D	90D	180D	360D	YTD	Since Inception
Performance	0.75%	5.42%	15.11%	25.39%	11.85%	545.23%
Performance (p.a.)						10.96%
Volatility (p.a.)	13.72%	13.77%	13.00%	12.86%	13.50%	20.22%
High	6481.98	6481.98	6481.98	6481.98	6481.98	6481.98
Low	6188.55	6104.69	5552.79	5086.07	5678.49	751.51
Sharpe Ratio*	0.32	1.36	2.14	1.60	2.21	0.28
Max. Drawdown	-3.37%	-4.32%	-4.32%	-6.35%	-4.32%	-34.34%
VaR 95 \ 99				-19.7% \ -28.4%		-30.6% \ -57.1%
CVaR 95 \ 99				-24.5% \ -32.0%		-48.3% \ -83.4%

* 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 CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 13-May-2024

Company	Ticker	Country	Currency	Index Weight (%)
MICROSOFT CORP	MSFT UW Equity	US	USD	8.24%
APPLE INC	AAPL UW Equity	US	USD	7.36%
NVIDIA CORP	NVDA UW Equity	US	USD	5.83%
AMAZON.COM INC	AMZN UW Equity	US	USD	4.62%
META PLATFORMS INC	META UW Equity	US	USD	2.78%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	2.71%
ALPHABET INC C-SHARES	GOOG UW Equity	US	USD	2.28%
ELI LILLY & CO	LLY UN Equity	US	USD	1.74%
BROADCOM INC	AVGO UW Equity	US	USD	1.67%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	1.55%

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