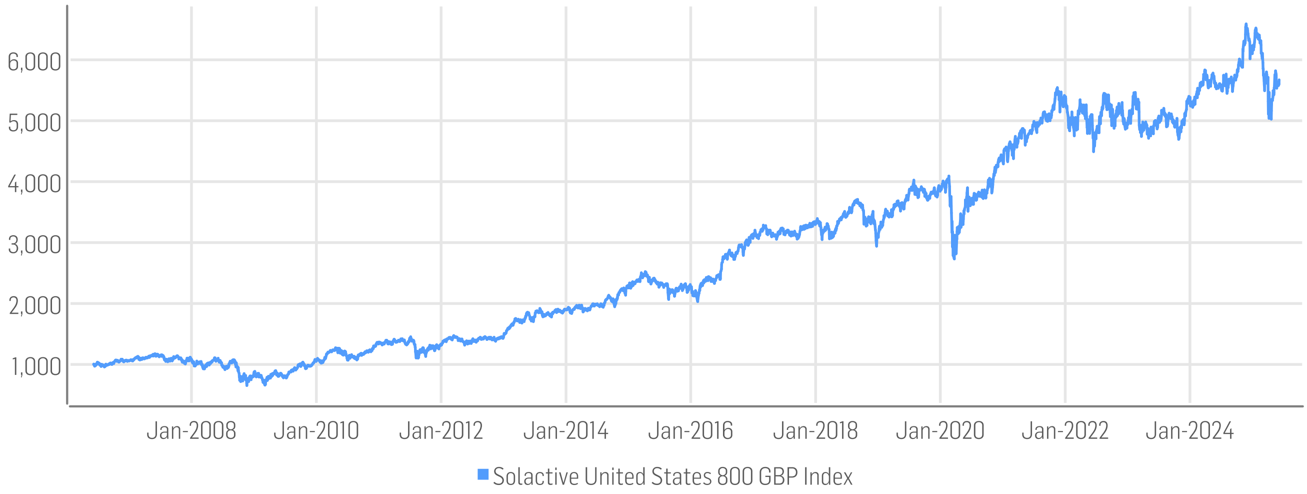
FACTSHEET - AS OF 06-Jun-2025
Solactive United States 800 GBP Index

DESCRIPTION

The Solactive United States 800 GBP Index intends to track the performance of the largest 201 to 1000 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

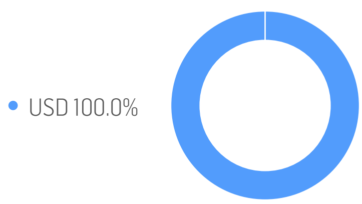
ISIN / WKN	SL0MEP	Base Value / Base Date	1000 Points / 07.06.2006
Bloomberg / Reuters	/ .SUS08KBP	Last Price	5671.49
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price Return	Calculation	9:30am to 4:50pm (EST), every 15 seconds
Index Currency	GBP	History	Available daily back to 07.06.2006
Index Members	808		

STATISTICS

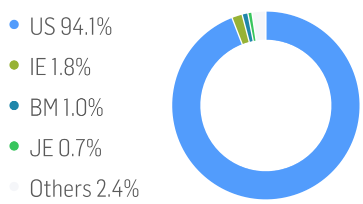
GBP	30D	90D	180D	360D	YTD	Since Inception
Performance	3.88%	-1.67%	-11.81%	2.27%	-7.03%	467.15%
Performance (p.a.)						9.57%
Volatility (p.a.)	20.65%	32.60%	25.77%	20.75%	26.61%	21.73%
High	5819.46	5819.46	6520.77	6589.06	6520.77	6589.06
Low	5459.52	5025.34	5025.34	5025.34	5025.34	653.93
Sharpe Ratio*	2.65	-0.33	-1.04	-0.09	-0.74	0.25
Max. Drawdown	-4.92%	-13.37%	-22.93%	-23.73%	-22.93%	-44.39%
VaR 95 \ 99				-30.0% \ -63.4%		-32.7% \ -62.8%
CVaR 95 \ 99				-52.3% \ -98.0%		-52.6% \ -92.2%

* 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 06-Jun-2025

Company	Ticker	Country	Currency	Index Weight (%)
DIGITAL REALTY TRUST INC	DLR UN Equity	US	USD	0.52%
VISTRA CORP	VST UN Equity	US	USD	0.50%
AXON ENTERPRISE INC	AXON UW Equity	US	USD	0.50%
ALLSTATE CORP	ALL UN Equity	US	USD	0.48%
ROBINHOOD MARKETS INC - A	HOOD UW Equity	US	USD	0.48%
CLOUDFLARE INC - CLASS A	NET UN Equity	US	USD	0.48%
ROBLOX CORP	RBLX UN Equity	US	USD	0.47%
QUANTA SERVICES INC	PWR UN Equity	US	USD	0.46%
CHENIERE ENERGY INC	LNG UN Equity	US	USD	0.46%
COINBASE GLOBAL INC -CLASS A	COIN UW Equity	US	USD	0.45%

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