

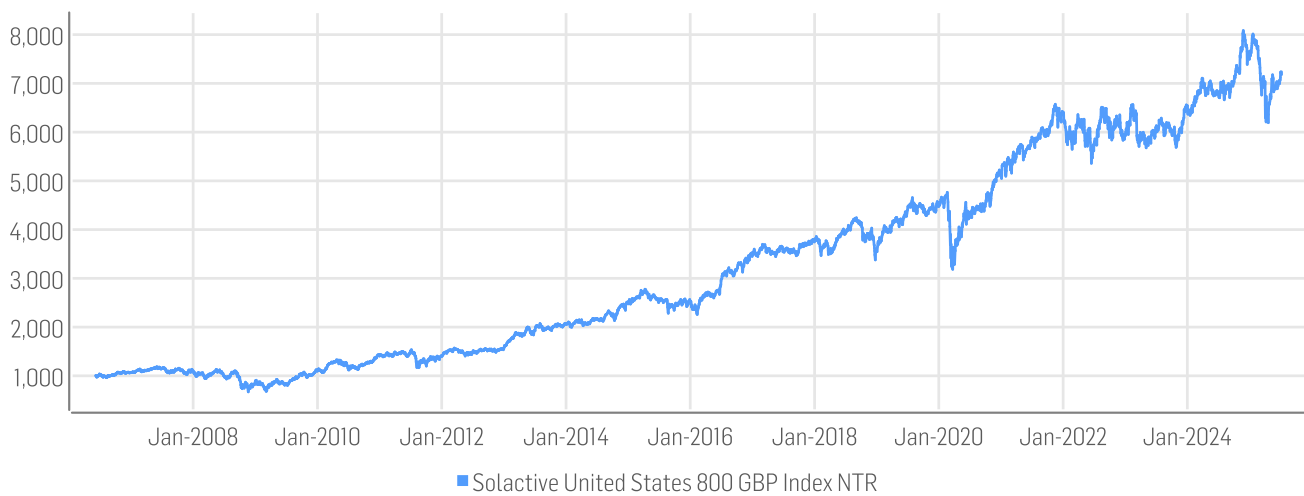
FACTSHEET - AS OF 08-Jul-2025

Solactive United States 800 GBP Index NTR

DESCRIPTION

The Solactive United States 800 GBP Index NTR 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 net total return index in GBP and reconstituted quarterly.

HISTORICAL PERFORMANCE



CHARACTERISTICS

| | | | |
|---------------------|------------------|------------------------|--|
| ISIN / WKN | SL0MEQ | Base Value / Base Date | 1000 Points / 07.06.2006 |
| Bloomberg / Reuters | / .SUS08KBN | Last Price | 7237.23 |
| Index Calculator | Solactive AG | Dividends | Reinvested |
| Index Type | Net Total Return | Calculation | 9:30am to 4:50pm (EST), every 15 seconds |
| Index Currency | GBP | History | Available daily back to 07.06.2006 |
| Index Members | 806 | | |

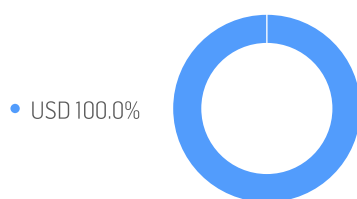
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STATISTICS

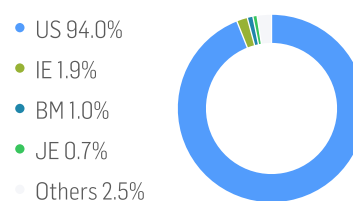
| GBP | 30D | 90D | 180D | 360D | YTD | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|-----------------|
| Performance | 3.38% | 7.47% | -5.71% | 5.81% | -3.43% | 623.72% |
| Performance (p.a.) | | | | | | 10.93% |
| Volatility (p.a.) | 10.76% | 26.65% | 25.21% | 20.97% | 24.82% | 21.70% |
| High | 7237.23 | 7237.23 | 8013.10 | 8084.46 | 8013.10 | 8084.46 |
| Low | 6889.85 | 6193.01 | 6193.01 | 6193.01 | 6193.01 | 670.03 |
| Sharpe Ratio* | 4.24 | 1.12 | -0.61 | 0.08 | -0.43 | 0.31 |
| Max. Drawdown | -2.06% | -8.04% | -22.71% | -23.40% | -22.71% | -43.52% |
| VaR 95 \ 99 | | | | -29.9% \ -63.3% | | -32.6% \ -62.3% |
| CVaR 95 \ 99 | | | | -52.2% \ -98.0% | | -52.5% \ -91.5% |

* 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 08-Jul-2025

| Company | Ticker | Country | Currency | Index Weight (%) |
|------------------------------|----------------|---------|----------|------------------|
| COINBASE GLOBAL INC -CLASS A | COIN UW Equity | US | USD | 0.61% |
| ROBINHOOD MARKETS INC - A | HOOD UW Equity | US | USD | 0.56% |
| VISTRA CORP | VST UN Equity | US | USD | 0.54% |
| ROBLOX CORP | RBLX UN Equity | US | USD | 0.50% |
| AXON ENTERPRISE INC | AXON UW Equity | US | USD | 0.49% |
| CLOUDFLARE INC - CLASS A | NET UN Equity | US | USD | 0.49% |
| DIGITAL REALTY TRUST INC | DLR UN Equity | US | USD | 0.48% |
| QUANTA SERVICES INC | PWR UN Equity | US | USD | 0.46% |
| CHENIERE ENERGY INC | LNG UN Equity | US | USD | 0.44% |
| REALTY INCOME CORP | O UN Equity | US | USD | 0.44% |

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