

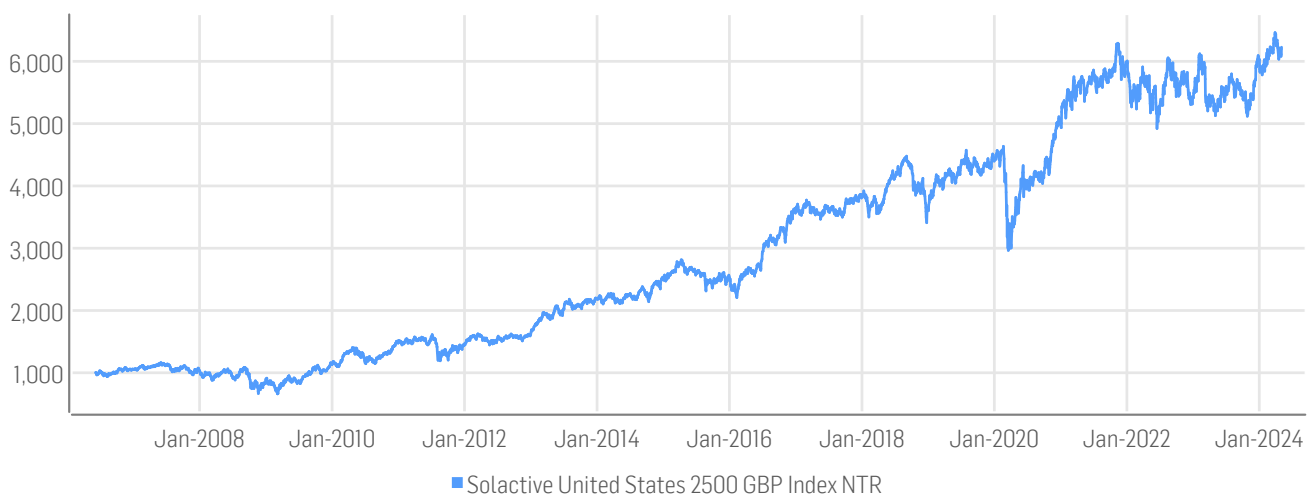
FACTSHEET - AS OF 03-May-2024

Solactive United States 2500 GBP Index NTR

DESCRIPTION

The Solactive United States 2500 GBP Index NTR intends to track the performance of the largest 501 to 3000 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	SL0MET	Base Value / Base Date	1000 Points / 07.06.2006
Bloomberg / Reuters	/ .SUS25KBN	Last Price	6227.52
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	2483		

STATISTICS

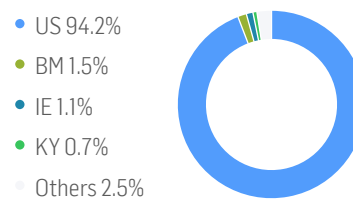
GBP	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.73%	4.90%	15.90%	19.64%	3.63%	522.75%
Performance (p.a.)						10.75%
Volatility (p.a.)	15.58%	16.21%	17.57%	16.69%	16.79%	23.64%
High	6340.67	6462.73	6462.73	6462.73	6462.73	6462.73
Low	6033.29	5922.16	5232.92	5118.46	5781.95	660.98
Sharpe Ratio*	-1.56	1.00	1.69	0.88	0.34	0.23
Max. Drawdown	-4.85%	-6.64%	-6.64%	-11.73%	-6.64%	-43.18%
VaR 95 \ 99				-23.1% \ -41.1%		-35.9% \ -66.8%
CVaR 95 \ 99				-30.5% \ -45.0%		-56.4% \ -97.5%

* 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 03-May-2024

Company	Ticker	Country	Currency	Index Weight (%)
VISTRA CORP	VST UN Equity	US	USD	0.50%
WILLIAMS-SONOMA INC	WSM UN Equity	US	USD	0.32%
MICROSTRATEGY INC-CL A	MSTR UW Equity	US	USD	0.31%
EMCOR GROUP INC	EME UN Equity	US	USD	0.29%
NRG ENERGY INC	NRG UN Equity	US	USD	0.29%
GODADDY INC	GDDY UN Equity	US	USD	0.28%
WATSCO INC	WSO UN Equity	US	USD	0.27%
PACK.CORP.OF AM.	PKG UN Equity	US	USD	0.27%
PURE STORAGE INC - CLASS A	PSTG UN Equity	US	USD	0.27%
OWENS CORNING INC	OC UN Equity	US	USD	0.27%

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