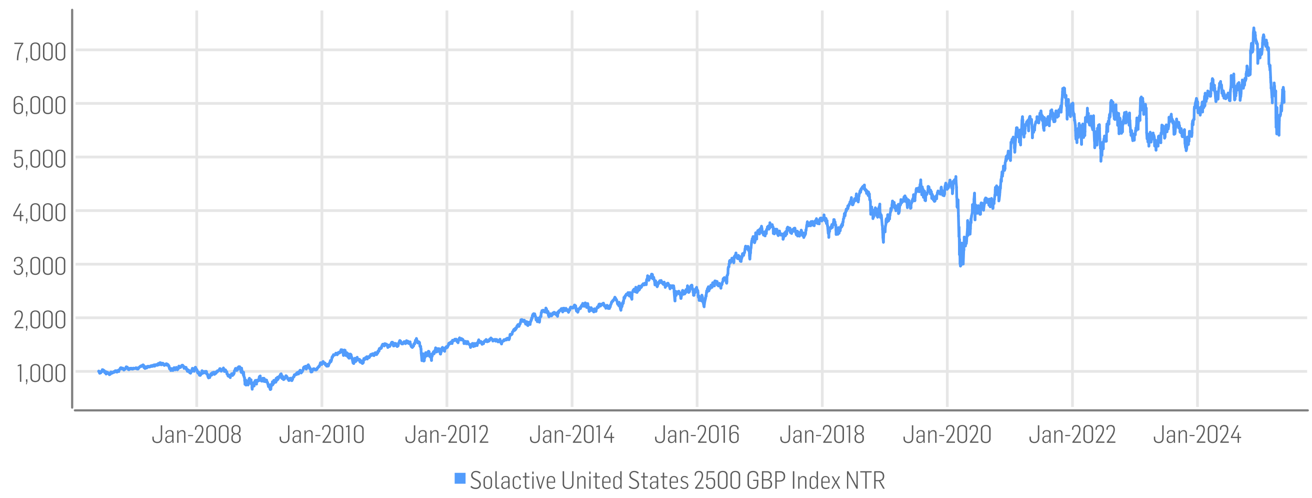
FACTSHEET - AS OF 21-May-2025
Solactive United States 2500 GBP Index NTR

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	6019.04
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	2468		

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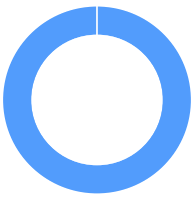
STATISTICS

GBP	30D	90D	180D	360D	YTD	Since Inception
Performance	11.32%	-13.02%	-17.73%	-3.43%	-12.12%	501.90%
Performance (p.a.)						9.93%
Volatility (p.a.)	28.12%	36.22%	28.37%	23.78%	30.35%	23.62%
High	6300.39	6919.70	7409.33	7409.33	7281.17	7409.33
Low	5406.80	5406.80	5406.80	5406.80	5406.80	660.98
Sharpe Ratio*	9.42	-1.31	-1.30	-0.32	-1.08	0.24
Max. Drawdown	-4.47%	-21.86%	-27.03%	-27.03%	-25.74%	-43.18%
VaR 95 \ 99				-36.5% \ -63.6%		-35.9% \ -66.8%
CVaR 95 \ 99				-59.4% \ -112.6%		-56.5% \ -98.1%

* 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).

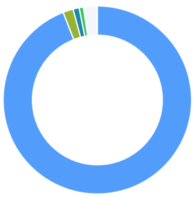
COMPOSITION BY CURRENCIES

- USD 100.0%



COMPOSITION BY COUNTRIES

- US 94.1%
- BM 1.8%
- IE 1.0%
- KY 0.7%
- Others 2.4%



TOP COMPONENTS AS OF 21-May-2025

Company	Ticker	Country	Currency	Index Weight (%)
OKTA INC	OKTA UW Equity	US	USD	0.35%
DUOLINGO INC	DUOL UW Equity	US	USD	0.34%
NISOURCE INC	NI UN Equity	US	USD	0.32%
TAPESTRY INC	TPR UN Equity	US	USD	0.32%
TRADEWEB MARKETS INC	TW UW Equity	US	USD	0.30%
US FOODS HOLDING CORP	USFD UN Equity	US	USD	0.30%
COMFORT SYSTEMS USA INC	FIX UN Equity	US	USD	0.29%
CASEYS GENERAL STORES INC	CASY UW Equity	US	USD	0.29%
SPROUTS FARMERS MARKET INC	SFM UW Equity	US	USD	0.29%
SNAP-ON INC	SNA UN Equity	US	USD	0.29%

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