

# FACTSHEET - AS OF 12-May-2025

## Solactive United States 2000 GBP Index NTR

### DESCRIPTION

The Solactive United States 2000 GBP Index NTR intends to track the performance of the largest 1001 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	SL0MEZ	Base Value / Base Date	1000 Points / 07.06.2006
Bloomberg / Reuters	/ .SUSA2KBN	Last Price	5436.17
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	1974		

## STATISTICS

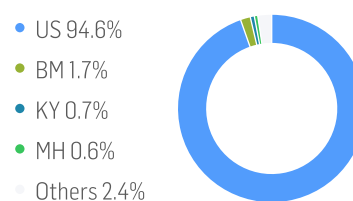
GBP	30D	90D	180D	360D	YTD	Since Inception
Performance	11.69%	-13.74%	-14.01%	-2.42%	-11.23%	443.62%
Performance (p.a.)						9.36%
Volatility (p.a.)	27.05%	36.04%	28.66%	25.16%	31.21%	25.44%
High	5436.17	6301.76	6632.94	6632.94	6461.16	6632.94
Low	4699.05	4699.05	4699.05	4699.05	4699.05	618.46
Sharpe Ratio*	10.35	-1.37	-1.07	-0.26	-1.03	0.20
Max. Drawdown	-3.61%	-25.43%	-29.16%	-29.16%	-27.27%	-45.34%
VaR 95 \ 99				-39.2% \ -67.7%		-38.3% \ -70.5%
CVaR 95 \ 99				-60.5% \ -114.1%		-59.8% \ -102.5%

\* 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 12-May-2025

Company	Ticker	Country	Currency	Index Weight (%)
OLLIES BARGAIN OUTLET HOLDI	OLLI UQ Equity	US	USD	0.32%
BADGER METER INC	BMI UN Equity	US	USD	0.32%
RUBRIK INC-A	RBRK UN Equity	US	USD	0.30%
STRIDE INC	LRN UN Equity	US	USD	0.28%
JBT MAREL CORPORATION	JBTM UN Equity	US	USD	0.27%
CHEWY INC - CLASS A	CHWY UN Equity	US	USD	0.27%
CLEARWATER ANALYTICS HDS-A	CWAN UN Equity	US	USD	0.26%
QXO INC	QXO UN Equity	US	USD	0.26%
GROUP 1 AUTOMOTIVE INC	GPI UN Equity	US	USD	0.26%
GRAND CANYON EDUCATION INC	LOPE UW Equity	US	USD	0.26%

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