

FACTSHEET - AS OF 03-May-2024

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

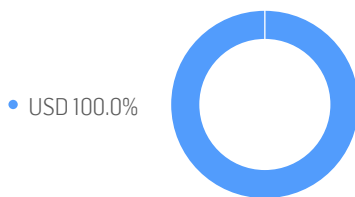
ISIN / WKN	SL0MEZ	Base Value / Base Date	1000 Points / 07.06.2006
Bloomberg / Reuters	/ .SUSA2KBN	Last Price	5475.92
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	9:30am to 4:50pm (EST), every 15 seconds
Index Currency	GBP	History	Available daily back to 07.06.2006
Index Members	1980		

STATISTICS

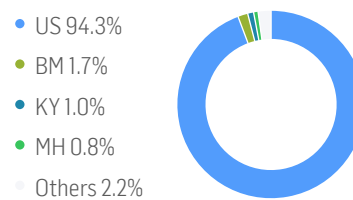
GBP	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.56%	3.78%	13.70%	16.98%	0.55%	447.59%
Performance (p.a.)						9.96%
Volatility (p.a.)	17.61%	19.54%	20.78%	19.09%	19.94%	25.48%
High	5525.03	5641.41	5641.41	5641.41	5641.41	5912.68
Low	5242.02	5242.02	4643.75	4543.33	5161.98	618.46
Sharpe Ratio*	-0.67	0.57	1.18	0.63	-0.18	0.19
Max. Drawdown	-5.12%	-7.08%	-7.08%	-14.19%	-7.08%	-45.34%
VaR 95 \ 99				-25.9% \ -44.9%		-38.3% \ -70.5%
CVaR 95 \ 99				-34.9% \ -55.9%		-59.9% \ -102.0%

* 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 (%)
CARVANA CO	CVNA UN Equity	US	USD	0.52%
FORTRESS TRANSPORTATION & INFRASTRUCTURE INVESTORS LLC	FTAI UW Equity	KY	USD	0.35%
SPROUTS FARMERS MARKET INC	SFM UW Equity	US	USD	0.33%
VIKING THERAPEUTICS INC	VKTX UR Equity	US	USD	0.31%
ALLISON TRANSMISSION HOLDING	ALSN UN Equity	US	USD	0.30%
KIRBY CORP	KEX UN Equity	US	USD	0.29%
BLUEPRINT MEDICINES CORP	BPMC UW Equity	US	USD	0.29%
ABERCROMBIE & FITCH CO	ANF UN Equity	US	USD	0.28%
REVOLUTION MEDICINES INC	RVMD UW Equity	US	USD	0.28%
ESAB CORP	ESAB UN Equity	US	USD	0.27%

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