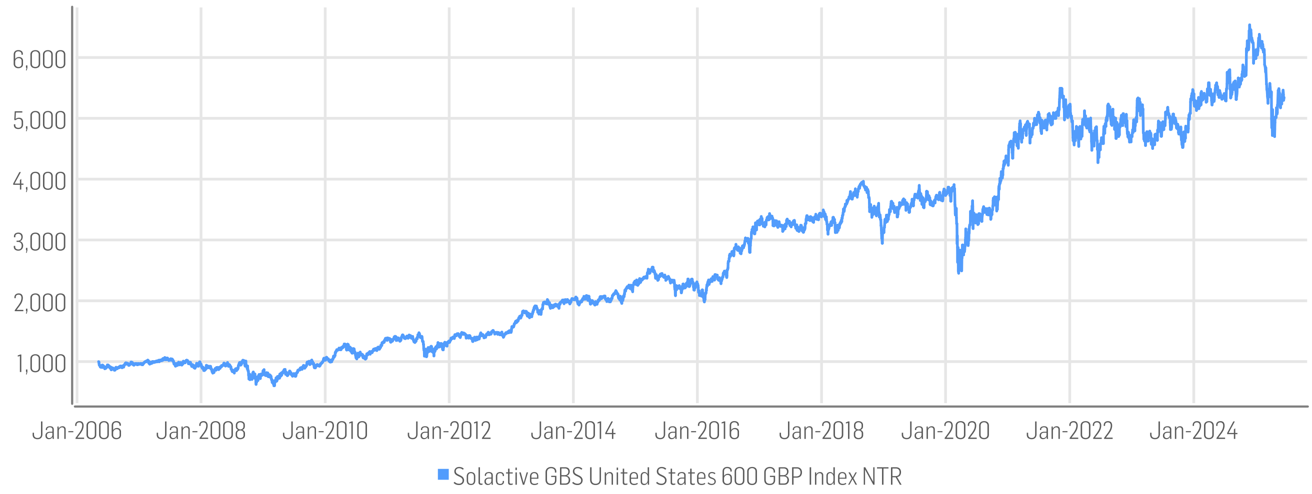
FACTSHEET - Solactive GBS United States 600 GBP Index NTR
AS OF 16-Jun-2025

SOLACTIVE
German Index Engineering

DESCRIPTION

The Solactive GBS United States 600 GBP Index NTR intends to track the performance of the largest 901 to 1500 companies from the US stock market and is based on the Solactive Global Benchmark Series. 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



ANNUAL PERFORMANCE

Year	YTD	2024	2023	2022	2021	2020
Performance	-10.73%	11.09%	14.24%	-8.42%	20.46%	14.51%

CHARACTERISTICS

ISIN / WKN	DE000SLON3J3 / SLON3J	Base Value / Base Date	1000.00 Points / 08.05.2006
Bloomberg / Reuters	/.US600BN	Last Price	5342.49
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 08.05.2006
Index Members	602		

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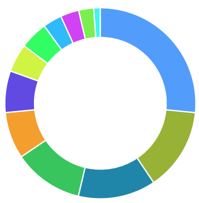
STATISTICS

GBP	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.66%	-0.79%	-9.52%	-0.34%	-10.73%	434.25%
Performance (p.a.)						9.17%
Volatility (p.a.)	21.21%	35.39%	28.43%	23.38%	28.67%	22.09%
High	5463.35	5573.74	6380.98	6537.11	6380.98	6537.11
Low	5172.82	4699.40	4699.40	4699.40	4699.40	602.45
Sharpe Ratio*	-1.52	-0.21	-0.79	-0.19	-0.91	0.22
Max. Drawdown	-5.75%	-15.69%	-26.35%	-28.11%	-26.35%	-43.43%
VaR 95 \ 99				-35.0% \ -63.9%		-33.4% \ -63.2%
CVaR 95 \ 99				-57.1% \ -114.3%		-53.9% \ -93.8%

* 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).

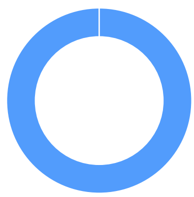
COMPOSITION BY SECTORS

- Finance 26.6%
- Industrials 14.0%
- Technology 13.1%
- Healthcare 11.8%
- Consumer Cyclicals 7.9%
- Non-Energy Materials 7.0%
- Consumer Non-Cyclicals 4.8%
- Energy 4.7%
- Consumer Services 3.2%
- Utilities 3.1%
- Business Services 2.5%
- Telecommunications 1.1%



COMPOSITION BY COUNTRIES

- United States 100.0%



TOP COMPONENTS AS OF 16-Jun-2025

Company	Ticker	Country	Currency	Index Weight (%)
BLUEPRINT MEDICINES CORP	BPMC UW Equity	US	USD	0.43%
NEXTRACKER INC-CL A	NXT UW Equity	US	USD	0.42%
QXO INC	QXO UN Equity	US	USD	0.42%
IONQ INC	IONQ UN Equity	US	USD	0.41%
BADGER METER INC	BMI UN Equity	US	USD	0.38%
ELANCO ANIMAL HEALTH INC	ELAN UN Equity	US	USD	0.36%
FIVE BELOW INC	FIVE UW Equity	US	USD	0.36%
ELF BEAUTY INC	ELF UN Equity	US	USD	0.36%
DYCOM INDUSTRIES INC	DY UN Equity	US	USD	0.35%
VALMONT INDUSTRIES	VMI UN Equity	US	USD	0.34%

DISCLAIMER