FACTSHEET - AS OF 06-Apr-2026
Solactive United States 2000 GBP Index TR

DESCRIPTION

The Solactive United States 2000 GBP Index TR 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 total return index in GBP and reconstituted quarterly.

HISTORICAL PERFORMANCE

CHARACTERISTICS

ISIN / WKN	SL0ME0	Base Value / Base Date	1000 Points / 07.06.2006
Bloomberg / Reuters	/ .SUSA2KBT	Last Price	7227.09
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	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	1984		

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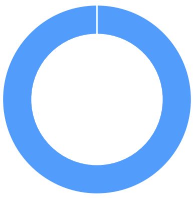
STATISTICS

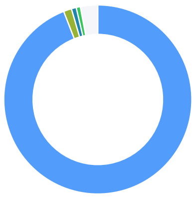
GBP	30D	90D	180D	360D	YTD	Since Inception
Performance	2.14%	1.69%	5.35%	36.53%	4.98%	622.71%
Performance (p.a.)						10.49%
Volatility (p.a.)	19.15%	18.90%	18.86%	18.96%	18.72%	25.15%
High	7227.09	7453.38	7453.38	7453.38	7453.38	7453.38
Low	6855.33	6855.33	6532.00	5110.67	6855.33	626.09
Sharpe Ratio*	1.34	0.17	0.39	1.76	0.89	0.27
Max. Drawdown	-3.41%	-8.02%	-8.02%	-8.02%	-8.02%	-44.90%
VaR 95 \ 99				-29.8% \ -47.2%		-37.9% \ -69.8%
CVaR 95 \ 99				-40.3% \ -53.3%		-59.0% \ -101.1%

* 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



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 06-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
PLANET LABS PBC	PL UN Equity	US	USD	0.38%
VIAVI SOLUTIONS INC	VIAV UW Equity	US	USD	0.33%
FORMFACTOR INC	FORM UW Equity	US	USD	0.32%
ARGAN INC	AGX UN Equity	US	USD	0.31%
VENTURE GLOBAL INC	VG UN Equity	US	USD	0.30%
ESCO TECHNOLOGIES INC	ESE UN Equity	US	USD	0.30%
SM ENERGY CO	SM UN Equity	US	USD	0.29%
APPLIED OPTOELECTRONICS INC	AAOI UQ Equity	US	USD	0.28%
SILICON LABORATORIES INC	SLAB UW Equity	US	USD	0.27%
CLEARWATER ANALYTICS HDS-A	CWAN UN Equity	US	USD	0.27%

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