

FACTSHEET - AS OF 17-Jun-2025

Solactive United States 2000 Index

DESCRIPTION

The Solactive United States 2000 Index 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 price return index in USD and reconstituted quarterly.

HISTORICAL PERFORMANCE



CHARACTERISTICS

| | | | |
|---------------------|-----------------------|------------------------|--|
| ISIN / WKN | DE000SLOFQK8 / SLOFQK | Base Value / Base Date | 1000 Points / 07.06.2006 |
| Bloomberg / Reuters | - / .SUSA2KP | Last Price | 3256.19 |
| Index Calculator | Solactive AG | Dividends | Not included |
| Index Type | Price Return | Calculation | 9:00 am to 4:50 pm (EST), every 15 seconds |
| Index Currency | USD | History | Available daily back to 07.06.2006 |
| Index Members | 1998 | | |

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STATISTICS

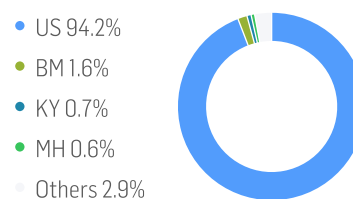
| USD | 30D | 90D | 180D | 360D | YTD | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|------------------|
| Performance | -0.94% | 0.47% | -6.10% | 5.01% | -6.52% | 225.62% |
| Performance (p.a.) | | | | | | 6.40% |
| Volatility (p.a.) | 19.28% | 32.70% | 26.84% | 24.69% | 27.41% | 25.43% |
| High | 3350.63 | 3350.63 | 3609.24 | 3785.72 | 3609.24 | 3785.72 |
| Low | 3171.72 | 2723.60 | 2723.60 | 2723.60 | 2723.60 | 450.89 |
| Sharpe Ratio* | -0.78 | -0.07 | -0.61 | 0.03 | -0.65 | 0.08 |
| Max. Drawdown | -3.51% | -16.97% | -24.54% | -28.06% | -24.54% | -62.46% |
| VaR 95 \ 99 | | | | -43.8% \ -70.0% | | -39.3% \ -70.0% |
| CVaR 95 \ 99 | | | | -58.5% \ -90.1% | | -61.1% \ -105.7% |

* 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 17-Jun-2025

| Company | Ticker | Country | Currency | Index Weight (%) |
|---|----------------|---------|----------|------------------|
| STERLING INFRASTRUCTURE INC | STRL UW Equity | US | USD | 0.29% |
| KRATOS DEFENSE & SECURITY SOLUTIONS INC | KTOS UW Equity | US | USD | 0.29% |
| DYCOM INDUSTRIES INC | DY UN Equity | US | USD | 0.29% |
| OKLO INC | OKLO UN Equity | US | USD | 0.28% |
| JBT MAREL CORPORATION | JBTM UN Equity | US | USD | 0.28% |
| GUARDANT HEALTH INC | GH UW Equity | US | USD | 0.27% |
| FEDERAL SIGNAL CORP | FSS UN Equity | US | USD | 0.27% |
| LUMENTUM HOLDINGS INC | LITE UW Equity | US | USD | 0.27% |
| VENTURE GLOBAL INC | VG UN Equity | US | USD | 0.26% |
| INTERDIGITAL INC | IDCC UW Equity | US | USD | 0.26% |

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