

FACTSHEET - AS OF 14-May-2025

Solactive United States 2000 Index NTR

DESCRIPTION

The Solactive United States 2000 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 USD and reconstituted quarterly.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOFQL6 / SLOFQL	Base Value / Base Date	1000 Points / 07.06.2006
Bloomberg / Reuters	- / .SUSA2KN	Last Price	3860.62
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total 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	1971		

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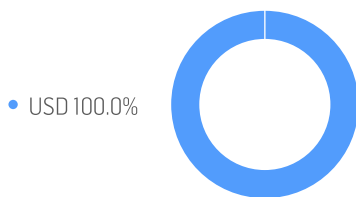
Solactive United States 2000 Index NTR

STATISTICS

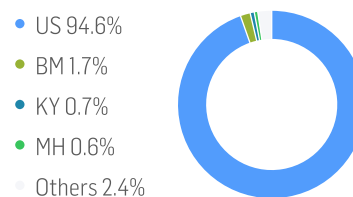
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	11.39%	-8.93%	-8.57%	1.22%	-6.64%	286.06%
Performance (p.a.)						7.39%
Volatility (p.a.)	21.71%	33.70%	27.12%	24.48%	29.25%	25.46%
High	3892.98	4252.06	4488.47	4488.47	4286.19	4488.47
Low	3392.64	3241.98	3241.98	3241.98	3241.98	462.53
Sharpe Ratio*	12.32	-1.06	-0.77	-0.12	-0.73	0.12
Max. Drawdown	-2.16%	-23.76%	-27.77%	-27.77%	-24.36%	-61.78%
VaR 95 \ 99				-35.3% \ -70.0%		-39.3% \ -70.0%
CVaR 95 \ 99				-58.2% \ -90.0%		-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 14-May-2025

Company	Ticker	Country	Currency	Index Weight (%)
BADGER METER INC	BMI UN Equity	US	USD	0.32%
OLLIES BARGAIN OUTLET HOLDI	OLLI UQ Equity	US	USD	0.32%
RUBRIK INC-A	RBRK UN Equity	US	USD	0.32%
QXO INC	QXO UN Equity	US	USD	0.29%
STRIDE INC	LRN UN Equity	US	USD	0.29%
CHEWY INC - CLASS A	CHWY UN Equity	US	USD	0.28%
JBT MAREL CORPORATION	JBTM UN Equity	US	USD	0.27%
VIPER ENERGY INC-A	VNOM UW Equity	US	USD	0.26%
GROUP 1 AUTOMOTIVE INC	GPI UN Equity	US	USD	0.26%
LUMENTUM HOLDINGS INC	LITE UW Equity	US	USD	0.25%

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This info service is offered exclusively by Solactive AG, Platz der Einheit 1, D-60327 Frankfurt am Main | E-Mail: indexing@solactive.com

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