FACTSHEET - AS OF 06-Jun-2025
Solactive United States 2000 Index TR

DESCRIPTION

The Solactive United States 2000 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 USD and reconstituted quarterly.

HISTORICAL PERFORMANCE

CHARACTERISTICS

ISIN / WKN	DE000SL0FQM4 / SL0FQM	Base Value / Base Date	1000 Points / 07.06.2006
Bloomberg / Reuters	- / .SUSA2KT	Last Price	4295.85
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	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	1999		

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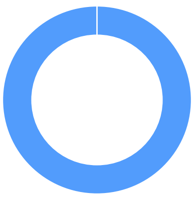
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	7.80%	2.57%	-10.83%	7.41%	-4.36%	329.59%
Performance (p.a.)						7.97%
Volatility (p.a.)	20.95%	33.43%	27.30%	24.62%	27.96%	25.45%
High	4295.85	4295.85	4791.64	4872.90	4656.82	4872.90
Low	3984.85	3525.72	3525.72	3525.72	3525.72	468.27
Sharpe Ratio*	6.94	0.20	-0.92	0.13	-0.51	0.15
Max. Drawdown	-3.48%	-16.90%	-26.82%	-27.65%	-24.29%	-61.49%
VaR 95 \ 99				-43.7% \ -70.0%		-39.3% \ -70.0%
CVaR 95 \ 99				-58.4% \ -90.0%		-61.0% \ -105.6%

* 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).

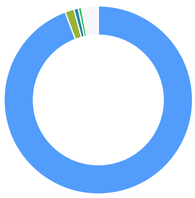
COMPOSITION BY CURRENCIES

- USD 100.0%



COMPOSITION BY COUNTRIES

- US 94.3%
- BM 1.6%
- KY 0.7%
- MH 0.6%
- Others 2.9%



TOP COMPONENTS AS OF 06-Jun-2025

Company	Ticker	Country	Currency	Index Weight (%)
DYCOM INDUSTRIES INC	DY UN Equity	US	USD	0.30%
JBT MAREL CORPORATION	JBTM UN Equity	US	USD	0.28%
KRATOS DEFENSE & SECURITY SOLUTIONS INC	KTOS UW Equity	US	USD	0.27%
STERLING INFRASTRUCTURE INC	STRL UW Equity	US	USD	0.27%
INTERDIGITAL INC	IDCC UW Equity	US	USD	0.26%
FEDERAL SIGNAL CORP	FSS UN Equity	US	USD	0.26%
COEUR MINING INC	CDE UN Equity	US	USD	0.26%
TG THERAPEUTICS INC	TGTX UR Equity	US	USD	0.26%
CLEARWATER ANALYTICS HDS-A	CWAN UN Equity	US	USD	0.26%
CARETRUST REIT INC	CTRE UN Equity	US	USD	0.25%

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