

FACTSHEET - AS OF 02-May-2025

Solactive United States 2500 Index NTR

DESCRIPTION

The Solactive United States 2500 Index NTR intends to track the performance of the largest 501 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 | DE000SLOGKT0 / SLOGKT | Base Value / Base Date | 1000 Points / 07.06.2006 |
| Bloomberg / Reuters | / .SUS25KN | Last Price | 4278.71 |
| 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 | 2472 | | |

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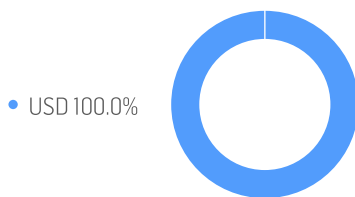
Solactive United States 2500 Index NTR

STATISTICS

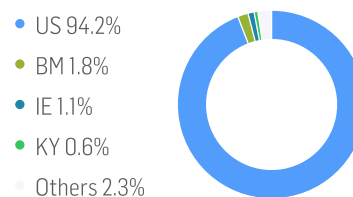
| USD | 30D | 90D | 180D | 360D | YTD | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|------------------|
| Performance | -1.80% | -10.60% | -6.24% | 0.18% | -7.48% | 327.87% |
| Performance (p.a.) | | | | | | 7.99% |
| Volatility (p.a.) | 49.49% | 32.81% | 26.68% | 22.36% | 29.27% | 23.65% |
| High | 4356.93 | 4814.80 | 5013.84 | 5013.84 | 4828.86 | 5013.84 |
| Low | 3734.92 | 3734.92 | 3734.92 | 3734.92 | 3734.92 | 496.73 |
| Sharpe Ratio* | -0.49 | -1.25 | -0.62 | -0.19 | -0.86 | 0.15 |
| Max. Drawdown | -14.28% | -22.43% | -25.51% | -25.51% | -22.65% | -60.11% |
| VaR 95 \ 99 | | | | -36.3% \ -67.9% | | -36.3% \ -66.8% |
| CVaR 95 \ 99 | | | | -54.9% \ -92.9% | | -58.0% \ -101.8% |

* 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 CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 02-May-2025

| Company | Ticker | Country | Currency | Index Weight (%) |
|---------------------------------|----------------|---------|----------|------------------|
| OKTA INC | OKTA UW Equity | US | USD | 0.33% |
| NISOURCE INC | NI UN Equity | US | USD | 0.33% |
| DUOLINGO INC | DUOL UW Equity | US | USD | 0.33% |
| SPROUTS FARMERS MARKET INC | SFM UW Equity | US | USD | 0.31% |
| CASEYS GENERAL STORES INC | CASY UW Equity | US | USD | 0.30% |
| FIDELITY NATIONAL FINANCIAL INC | FNF UN Equity | US | USD | 0.30% |
| TAPESTRY INC | TPR UN Equity | US | USD | 0.30% |
| SNAP-ON INC | SNA UN Equity | US | USD | 0.29% |
| TRADEWEB MARKETS INC | TW UW Equity | US | USD | 0.29% |
| GUIDEWIRE SOFTWARE INC | GWRE UN Equity | US | USD | 0.29% |

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