

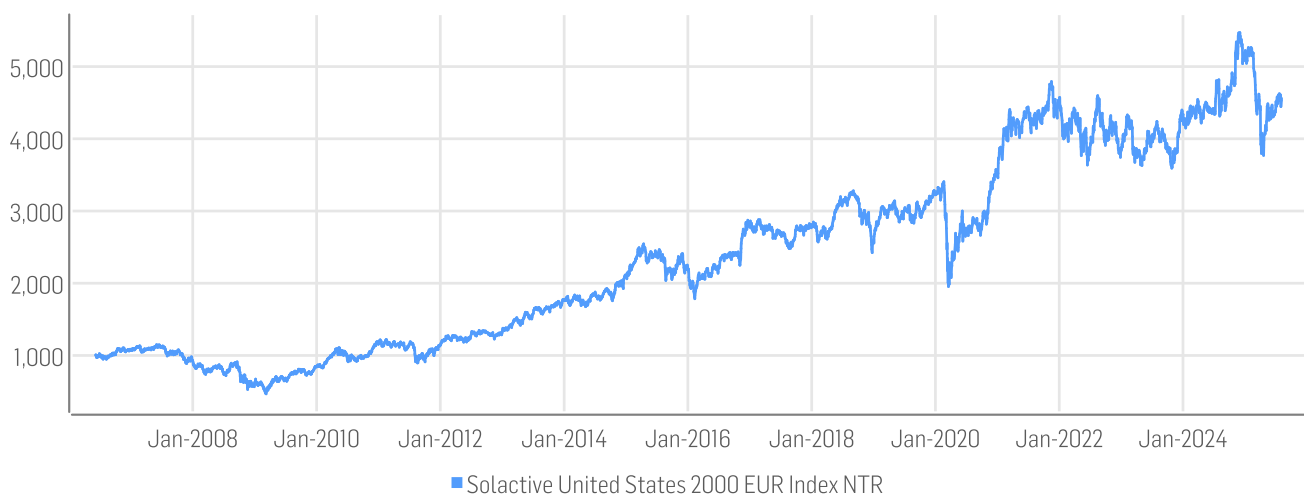
FACTSHEET - AS OF 05-Aug-2025

Solactive United States 2000 EUR Index NTR

DESCRIPTION

The Solactive United States 2000 EUR 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 EUR and reconstituted quarterly.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	SL0J79	Base Value / Base Date	1000 Points / 07.06.2006
Bloomberg / Reuters	/ .SUSA2KEN	Last Price	4560.27
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	9:30am to 4:50pm (EST), every 15 seconds
Index Currency	EUR	History	Available daily back to 07.06.2006
Index Members	1975		

STATISTICS

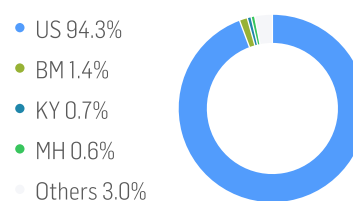
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	1.01%	10.76%	-13.38%	3.00%	-10.61%	356.03%
Performance (p.a.)						8.24%
Volatility (p.a.)	19.76%	21.51%	29.12%	25.33%	27.30%	25.74%
High	4624.83	4624.83	5264.85	5471.28	5264.85	5471.28
Low	4445.04	4117.20	3769.42	3769.42	3769.42	467.64
Sharpe Ratio*	0.56	2.30	-0.93	0.04	-0.70	0.25
Max. Drawdown	-3.89%	-5.09%	-28.40%	-31.11%	-28.40%	-59.32%
VaR 95 \ 99				-37.9% \ -65.9%		-39.0% \ -70.3%
CVaR 95 \ 99				-61.4% \ -118.3%		-60.6% \ -104.8%

* 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 05-Aug-2025

Company	Ticker	Country	Currency	Index Weight (%)
KRATOS DEFENSE & SECURITY SOLUTIONS INC	KTOS UN Equity	US	USD	0.38%
STERLING INFRASTRUCTURE INC	STRL UN Equity	US	USD	0.37%
MP MATERIALS CORP	MP UN Equity	US	USD	0.35%
BLOOM ENERGY CORP	BE UN Equity	US	USD	0.35%
OKLO INC	OKLO UN Equity	US	USD	0.35%
LUMENTUM HOLDINGS INC	LITE UN Equity	US	USD	0.32%
FEDERAL SIGNAL CORP	FSS UN Equity	US	USD	0.32%
AEROVIRONMENT INC	AVAV UN Equity	US	USD	0.32%
DYCOM INDUSTRIES INC	DY UN Equity	US	USD	0.32%
JBT MAREL CORPORATION	JBTM UN Equity	US	USD	0.31%

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