

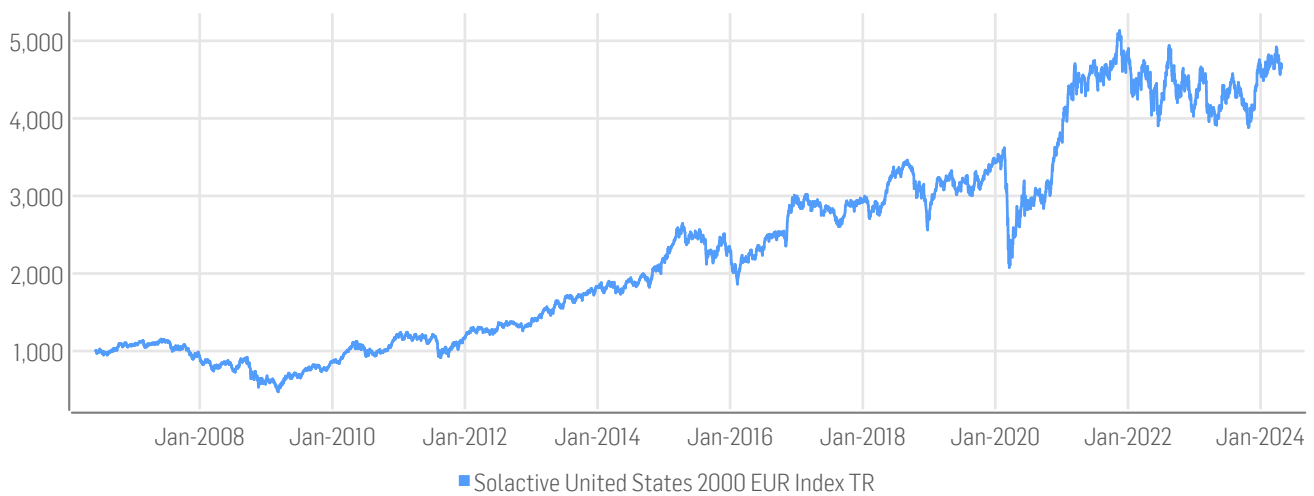
FACTSHEET - AS OF 26-Apr-2024

Solactive United States 2000 EUR Index TR

DESCRIPTION

The Solactive United States 2000 EUR 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 EUR and reconstituted quarterly.

HISTORICAL PERFORMANCE



CHARACTERISTICS

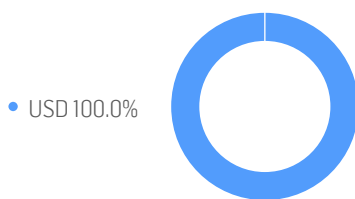
ISIN / WKN	SL0J8A	Base Value / Base Date	1000 Points / 07.06.2006
Bloomberg / Reuters	/ .SUSA2KET	Last Price	4698.81
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Total Return	Calculation	9:30am to 4:50pm (EST), every 15 seconds
Index Currency	EUR	History	Available daily back to 07.06.2006
Index Members	1981		

STATISTICS

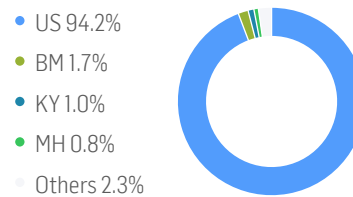
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-3.71%	1.61%	21.07%	18.98%	0.36%	369.88%
Performance (p.a.)						9.04%
Volatility (p.a.)	18.79%	19.80%	20.38%	18.88%	19.20%	25.84%
High	4920.95	4920.95	4920.95	4920.95	4920.95	5132.83
Low	4566.59	4542.37	3896.53	3880.96	4486.93	473.44
Sharpe Ratio*	-2.17	0.14	2.13	0.81	-0.15	0.20
Max. Drawdown	-7.20%	-7.20%	-7.20%	-15.17%	-7.20%	-58.99%
VaR 95 \ 99				-26.6% \ -38.7%		-39.0% \ -70.2%
CVaR 95 \ 99				-33.7% \ -50.7%		-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 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
CARVANA CO	CVNA UN Equity	US	USD	0.37%
FORTRESS TRANSPORTATION & INFRASTRUCTURE INVESTORS LLC	FTAI UW Equity	KY	USD	0.32%
SPROUTS FARMERS MARKET INC	SFM UW Equity	US	USD	0.31%
VIKING THERAPEUTICS INC	VKTX UR Equity	US	USD	0.30%
ALLISON TRANSMISSION HOLDING	ALSN UN Equity	US	USD	0.30%
KIRBY CORP	KEX UN Equity	US	USD	0.30%
ESAB CORP	ESAB UN Equity	US	USD	0.28%
ABERCROMBIE & FITCH CO	ANF UN Equity	US	USD	0.27%
EQUITRANS MIDSTREAM CORP	ETRN UN Equity	US	USD	0.27%
BEACON ROOFING SUPPLY INC	BECN UW Equity	US	USD	0.26%

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