

FACTSHEET - AS OF 09-May-2025

SOLACTIVE UNITED STATES 2000 EUR DECREMENT 50 INDEX

DESCRIPTION

SOLACTIVE UNITED STATES 2000 EUR DECREMENT 50 INDEX aims to track the performance of the Solactive United States 2000 EUR Index TR adjusted for a synthetic dividend of 50 index points per annum

HISTORICAL PERFORMANCE



CHARACTERISTICS

| | | | |
|---------------------|----------------------------|------------------------|--|
| ISIN / WKN | DE000SLOJ8E9 / SLOJ8E | Base Value / Base Date | 768.16 Points / 06.07.2006 |
| Bloomberg / Reuters | SUS2KE50 Index / .SUS2KE50 | Last Price | 964.75 |
| Index Calculator | Solactive AG | Dividends | 50 AR Points |
| Index Type | Adjusted Return | Calculation | 09:30am to 4:55 pm (EST), every 15 seconds |
| Index Currency | EUR | History | Available daily back to 06.07.2006 |
| Index Members | 1974 | | |

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STATISTICS

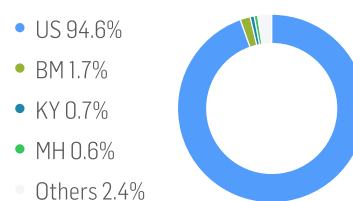
| EUR | 30D | 90D | 180D | 360D | YTD | Since Inception |
|--------------------|--------|---------|---------|------------------|---------|------------------|
| Performance | 3.53% | -19.62% | -20.28% | -9.35% | -18.12% | 25.39% |
| Performance (p.a.) | | | | | | 1.21% |
| Volatility (p.a.) | 39.13% | 35.08% | 28.17% | 25.51% | 30.60% | 25.82% |
| High | 964.75 | 1206.71 | 1267.19 | 1267.19 | 1212.82 | 1268.07 |
| Low | 859.38 | 859.38 | 859.38 | 859.38 | 859.38 | 290.03 |
| Sharpe Ratio* | 1.29 | -1.74 | -1.39 | -0.46 | -1.48 | -0.04 |
| Max. Drawdown | -7.78% | -28.78% | -32.18% | -32.18% | -29.14% | -65.28% |
| VaR 95 \ 99 | | | | -40.9% \ -73.8% | | -39.8% \ -70.8% |
| CVaR 95 \ 99 | | | | -64.6% \ -118.6% | | -61.3% \ -106.2% |

* 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 09-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 | 0.31% |
| STRIDE INC | LRN UN Equity | US | USD | 0.31% |
| RUBRIK INC-A | RBRK UN Equity | US | USD | 0.30% |
| CHEWY INC - CLASS A | CHWY UN Equity | US | USD | 0.28% |
| JBT MAREL CORPORATION | JBTM UN Equity | US | USD | 0.27% |
| CLEARWATER ANALYTICS HDS-A | CWAN UN Equity | US | USD | 0.26% |
| GROUP 1 AUTOMOTIVE INC | GPI UN Equity | US | USD | 0.26% |
| GRAND CANYON EDUCATION INC | LOPE UW Equity | US | USD | 0.26% |
| ESSENTIAL PROPERTIES REALTY TRUST INC | EPRT UN Equity | US | USD | 0.26% |

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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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