

FACTSHEET - AS OF 03-May-2024

Solactive United States 800 EUR Index

DESCRIPTION

The Solactive United States 800 EUR Index intends to track the performance of the largest 201 to 1000 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 price return index in EUR and reconstituted quarterly.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	SLQMD8	Base Value / Base Date	1000 Points / 07.06.2006
Bloomberg / Reuters	/ .SUS08KEP	Last Price	4522.83
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price Return	Calculation	9:30am to 4:50pm (EST), every 15 seconds
Index Currency	EUR	History	Available daily back to 07.06.2006
Index Members	809		

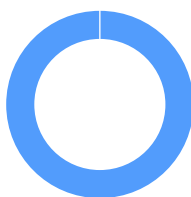
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.11%	4.39%	16.52%	19.75%	6.22%	352.28%
Performance (p.a.)						8.79%
Volatility (p.a.)	12.24%	11.74%	13.27%	13.38%	12.55%	22.23%
High	4622.95	4699.46	4699.46	4699.46	4699.46	4699.46
Low	4451.38	4319.86	3804.31	3711.24	4188.50	504.55
Sharpe Ratio*	-2.18	1.29	2.45	1.21	1.21	0.22
Max. Drawdown	-3.71%	-5.28%	-5.28%	-10.91%	-5.28%	-57.76%
VaR 95 \ 99				-23.1% \ -26.2%		-33.1% \ -61.2%
CVaR 95 \ 99				-25.6% \ -27.9%		-54.3% \ -95.3%

* 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).

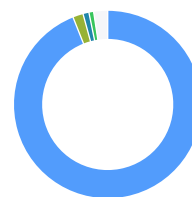
COMPOSITION BY CURRENCIES

• USD 100.0%



COMPOSITION BY COUNTRIES

• US 94.0%
• IE 1.8%
• BM 1.0%
• JE 0.8%
• Others 2.4%



TOP COMPONENTS AS OF 03-May-2024

Company	Ticker	Country	Currency	Index Weight (%)
CONSTELLATION ENERGY CORPORATION	CEG UW Equity	US	USD	0.58%
MICROCHIP TECHNOLOGY INC	MCHP UW Equity	US	USD	0.45%
WILLIAMS COS INC	WMB UN Equity	US	USD	0.44%
NEWMONT CORP	NEM UN Equity	US	USD	0.44%
REALTY INCOME CORP	O UN Equity	US	USD	0.43%
ONEOK INC	OKE UN Equity	US	USD	0.42%
UNITED RENTALS INC	URI UN Equity	US	USD	0.42%
DIGITAL REALTY TRUST INC	DLR UN Equity	US	USD	0.42%
D R HORTON INC	DHI UN Equity	US	USD	0.42%
ALLSTATE CORP	ALL UN Equity	US	USD	0.41%

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