FACTSHEET - AS OF 03-May-2024
Solactive United States 2500 EUR Index TR

DESCRIPTION

The Solactive United States 2500 Index EUR TR 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 total return index in EUR and reconstituted quarterly.

HISTORICAL PERFORMANCE

CHARACTERISTICS

ISIN / WKN	SL0MED	Base Value / Base Date	1000 Points / 07.06.2006
Bloomberg / Reuters	/ .SUS25KET	Last Price	5438.57
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	2483		

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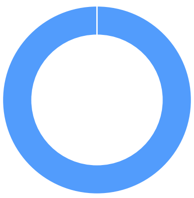
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.76%	4.44%	17.44%	21.66%	4.79%	443.86%
Performance (p.a.)						9.92%
Volatility (p.a.)	14.64%	15.24%	16.98%	16.33%	15.88%	24.03%
High	5546.44	5663.73	5663.73	5663.73	5663.73	5663.73
Low	5280.33	5179.07	4486.28	4392.35	5049.09	508.87
Sharpe Ratio*	-1.60	1.01	2.04	1.11	0.67	0.25
Max. Drawdown	-4.80%	-6.77%	-6.77%	-12.72%	-6.77%	-57.14%
VaR 95 \ 99				-24.5% \ -35.0%		-36.6% \ -64.6%
CVaR 95 \ 99				-29.8% \ -39.8%		-57.3% \ -100.4%

* 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).

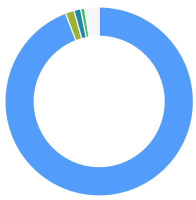
COMPOSITION BY CURRENCIES

- USD 100.0%



COMPOSITION BY COUNTRIES

- US 94.2%
- BM 1.5%
- IE 1.1%
- KY 0.7%
- Others 2.5%



TOP COMPONENTS AS OF 03-May-2024

Company	Ticker	Country	Currency	Index Weight (%)
VISTRA CORP	VST UN Equity	US	USD	0.50%
WILLIAMS-SONOMA INC	WSM UN Equity	US	USD	0.32%
MICROSTRATEGY INC-CL A	MSTR UW Equity	US	USD	0.31%
EMCOR GROUP INC	EME UN Equity	US	USD	0.29%
NRG ENERGY INC	NRG UN Equity	US	USD	0.29%
GODADDY INC	GDDY UN Equity	US	USD	0.28%
WATSCO INC	WSO UN Equity	US	USD	0.27%
PACK.CORP.OF AM.	PKG UN Equity	US	USD	0.27%
PURE STORAGE INC - CLASS A	PSTG UN Equity	US	USD	0.27%
OWENS CORNING INC	OC UN Equity	US	USD	0.27%

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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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