

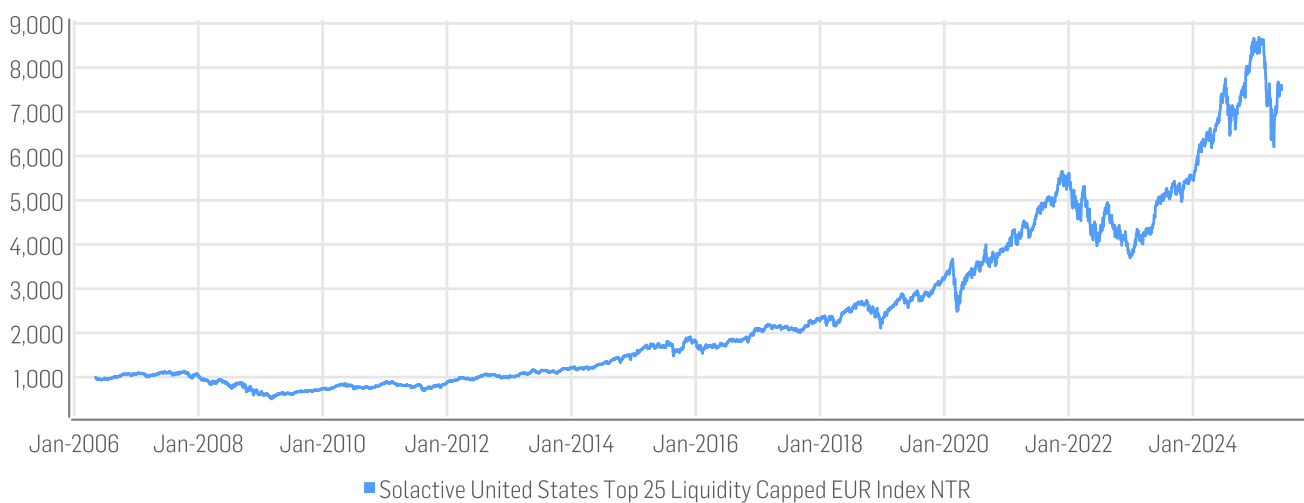
FACTSHEET - AS OF 05-Jun-2025

Solactive United States Top 25 Liquidity Capped EUR Index NTR

DESCRIPTION

The Solactive United States Top 25 Liquidity Capped EUR Index NTR intends to track the performance of the 25 most traded securities from the United States stock market. It is calculated as a net total return index in EUR and reconstituted quarterly. Constituents are weighted based on free-float market capitalization subject to a 10% security capping.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	SL0QQQ	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	/ .SUS25CEN	Last Price	7495.88
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 08.05.2006
Index Members	25		

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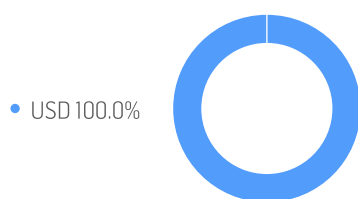
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STATISTICS

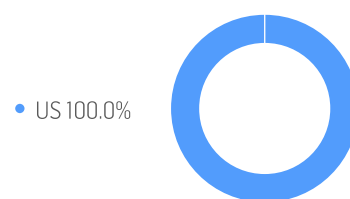
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	7.16%	0.15%	-9.48%	6.05%	-10.36%	649.59%
Performance (p.a.)						11.14%
Volatility (p.a.)	25.34%	41.09%	33.20%	28.42%	34.48%	23.54%
High	7675.44	7675.44	8679.81	8679.81	8679.81	8679.81
Low	6982.33	6208.02	6208.02	6208.02	6208.02	507.59
Sharpe Ratio*	5.12	-0.04	-0.62	0.14	-0.72	0.38
Max. Drawdown	-4.18%	-18.67%	-28.48%	-28.48%	-28.48%	-55.23%
VaR 95 \ 99				-53.7% \ -77.3%		-35.6% \ -69.6%
CVaR 95 \ 99				-70.5% \ -110.9%		-58.1% \ -98.2%

* 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 05-Jun-2025

Company	Ticker	Country	Currency	Index Weight (%)
NVIDIA CORP	NVDA UW Equity	US	USD	11.10%
MICROSOFT CORP	MSFT UW Equity	US	USD	10.85%
AMAZON.COM INC	AMZN UW Equity	US	USD	9.86%
APPLE INC	AAPL UW Equity	US	USD	9.14%
META PLATFORMS INC	META UW Equity	US	USD	8.00%
BROADCOM INC	AVGO UW Equity	US	USD	6.42%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	5.25%
ALPHABET INC C-SHARES	GOOG UW Equity	US	USD	4.65%
TESLA INC	TSLA UW Equity	US	USD	4.27%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	3.91%

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