

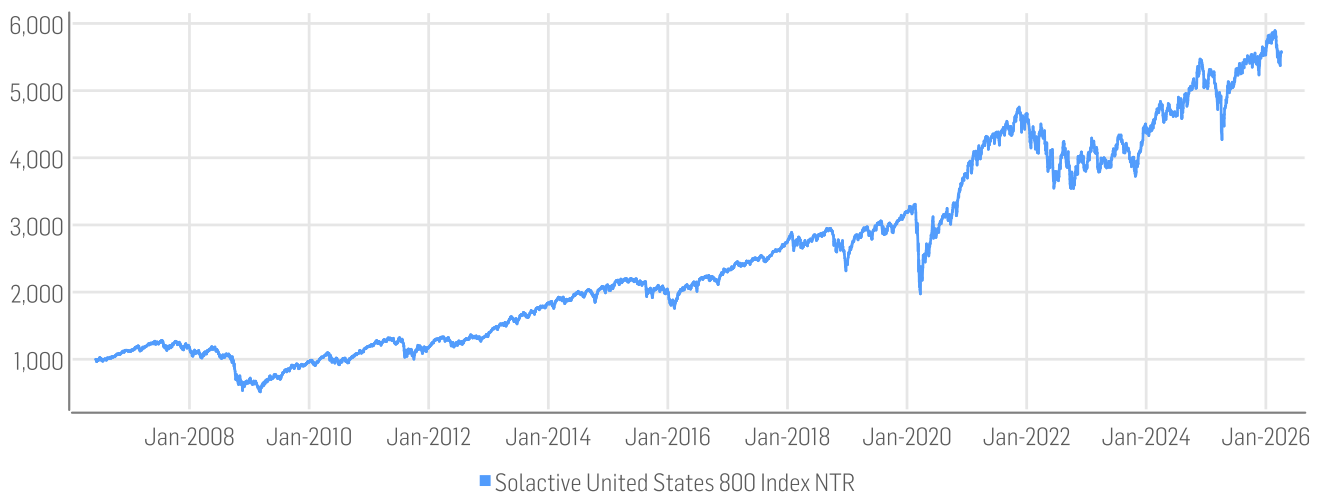
FACTSHEET - AS OF 07-Apr-2026

Solactive United States 800 Index NTR

DESCRIPTION

The Solactive United States 800 Index NTR 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 net total return index in USD and reconstituted quarterly.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOGKZ7 / SLOGKZ	Base Value / Base Date	1000 Points / 07.06.2006
Bloomberg / Reuters	/ .SUS08KN	Last Price	5567.22
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	9:00 am to 4:50 pm (EST), every 15 seconds
Index Currency	USD	History	Available daily back to 07.06.2006
Index Members	808		

STATISTICS

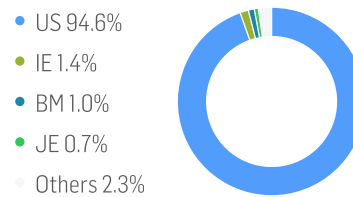
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.44%	-1.96%	1.45%	22.64%	0.69%	456.72%
Performance (p.a.)						9.04%
Volatility (p.a.)	17.80%	15.35%	14.88%	14.28%	15.59%	21.40%
High	5679.58	5894.55	5894.55	5894.55	5894.55	5894.55
Low	5372.11	5372.11	5232.27	4471.26	5372.11	514.15
Sharpe Ratio*	-1.11	-0.74	-0.05	1.36	-0.07	0.25
Max. Drawdown	-5.41%	-8.86%	-8.86%	-8.86%	-8.86%	-59.84%
VaR 95 \ 99				-23.1% \ -36.1%		-32.2% \ -63.3%
CVaR 95 \ 99				-29.3% \ -39.4%		-53.4% \ -95.4%

* 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



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
DIGITAL REALTY TRUST INC	DLR UN Equity	US	USD	0.52%
CIENA CORP	CIEN UN Equity	US	USD	0.52%
BAKER HUGHES CO	BKR UW Equity	US	USD	0.50%
CHENIERE ENERGY INC	LNG UN Equity	US	USD	0.50%
CORTEVA INC	CTVA UN Equity	US	USD	0.48%
LUMENTUM HOLDINGS INC	LITE UW Equity	US	USD	0.48%
REALTY INCOME CORP	O UN Equity	US	USD	0.47%
ONEOK INC	OKE UN Equity	US	USD	0.47%
MONOLITHIC POWER SYSTEMS INC	MPWR UW Equity	US	USD	0.46%
TARGET CORP	TGT UN Equity	US	USD	0.45%

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