

# FACTSHEET - AS OF 07-Apr-2026

## Solactive USA Large Cap 250 Base USD Index NTR

### DESCRIPTION

Representation of 250 largest securities from the respective market which are screened according to several ESG criteria and minimum tracking error to the benchmark.

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	SLOQGD	Base Value / Base Date	1000 Points / 04.11.2020
Bloomberg / Reuters	SUS250BN Index/ .SUS250BN	Last Price	1910.55
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 04.11.2020
Index Members	249		

## STATISTICS

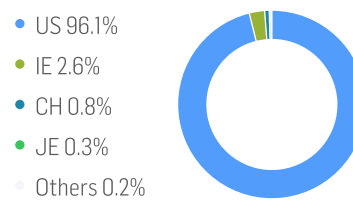
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.80%	-5.04%	-2.93%	23.05%	-4.03%	91.05%
Performance (p.a.)						12.68%
Volatility (p.a.)	17.72%	14.38%	13.60%	13.17%	14.05%	17.22%
High	1961.22	2021.80	2021.80	2021.80	2021.80	2021.80
Low	1829.32	1829.32	1829.32	1491.17	1829.32	1000.00
Sharpe Ratio*	-1.33	-1.57	-0.70	1.50	-1.28	0.52
Max. Drawdown	-6.73%	-9.52%	-9.52%	-9.52%	-9.52%	-27.70%
VaR 95 \ 99				-22.9% \ -36.4%		-27.4% \ -49.1%
CVaR 95 \ 99				-31.1% \ -41.9%		-40.7% \ -63.4%

\* 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 (%)
APPLE INC	AAPL UW Equity	US	USD	7.33%
NVIDIA CORP	NVDA UW Equity	US	USD	7.27%
MICROSOFT CORP	MSFT UW Equity	US	USD	5.47%
AMAZON.COM INC	AMZN UW Equity	US	USD	3.81%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	3.05%
BROADCOM INC	AVGO UW Equity	US	USD	2.74%
ALPHABET INC C-SHARES	GOOG UW Equity	US	USD	2.54%
META PLATFORMS INC	META UW Equity	US	USD	2.18%
TESLA INC	TSLA UW Equity	US	USD	1.67%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	1.14%

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