

FACTSHEET - AS OF 07-Apr-2026

Solactive United States Top 25 Liquidity Capped EUR Index PR

DESCRIPTION

The Solactive United States Top 25 Liquidity Capped EUR Index PR intends to track the performance of the 25 most traded securities from the United States stock market. It is calculated as a price 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 | SLOQQP | Base Value / Base Date | 1000 Points / 08.05.2006 |
| Bloomberg / Reuters | SUS25CEP Index/ .SUS25CEP | Last Price | 6730.63 |
| 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 08.05.2006 |
| Index Members | 25 | | |

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STATISTICS

| EUR | 30D | 90D | 180D | 360D | YTD | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|-----------------|
| Performance | -1.84% | -7.92% | -5.79% | 27.30% | -6.87% | 573.06% |
| Performance (p.a.) | | | | | | 10.05% |
| Volatility (p.a.) | 22.94% | 19.64% | 19.95% | 19.73% | 19.18% | 23.32% |
| High | 6994.11 | 7367.09 | 7508.74 | 7508.74 | 7367.09 | 7508.74 |
| Low | 6361.53 | 6361.53 | 6361.53 | 4886.36 | 6361.53 | 481.70 |
| Sharpe Ratio* | -0.97 | -1.55 | -0.67 | 1.31 | -1.33 | 0.35 |
| Max. Drawdown | -9.04% | -13.65% | -15.28% | -15.28% | -13.65% | -56.52% |
| VaR 95 \ 99 | | | | -29.3% \ -58.3% | | -35.5% \ -68.9% |
| CVaR 95 \ 99 | | | | -46.3% \ -63.3% | | -57.7% \ -97.2% |

* 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

• USD 100.0%



COMPOSITION BY COUNTRIES

• US 100.0%



TOP COMPONENTS AS OF 07-Apr-2026

| Company | Ticker | Country | Currency | Index Weight (%) |
|-----------------------|-----------------|---------|----------|------------------|
| APPLE INC | AAPL UW Equity | US | USD | 10.65% |
| NVIDIA CORP | NVDA UW Equity | US | USD | 10.30% |
| AMAZON.COM INC | AMZN UW Equity | US | USD | 9.46% |
| MICROSOFT CORP | MSFT UW Equity | US | USD | 8.42% |
| ALPHABET INC-CL A | GOOGL UW Equity | US | USD | 8.23% |
| BROADCOM INC | AVGO UW Equity | US | USD | 7.20% |
| ALPHABET INC C-SHARES | GOOG UW Equity | US | USD | 7.09% |
| META PLATFORMS INC | META UW Equity | US | USD | 5.78% |
| TESLA INC | TSLA UW Equity | US | USD | 4.66% |
| JPMORGAN CHASE & CO | JPM UN Equity | US | USD | 3.74% |

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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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