

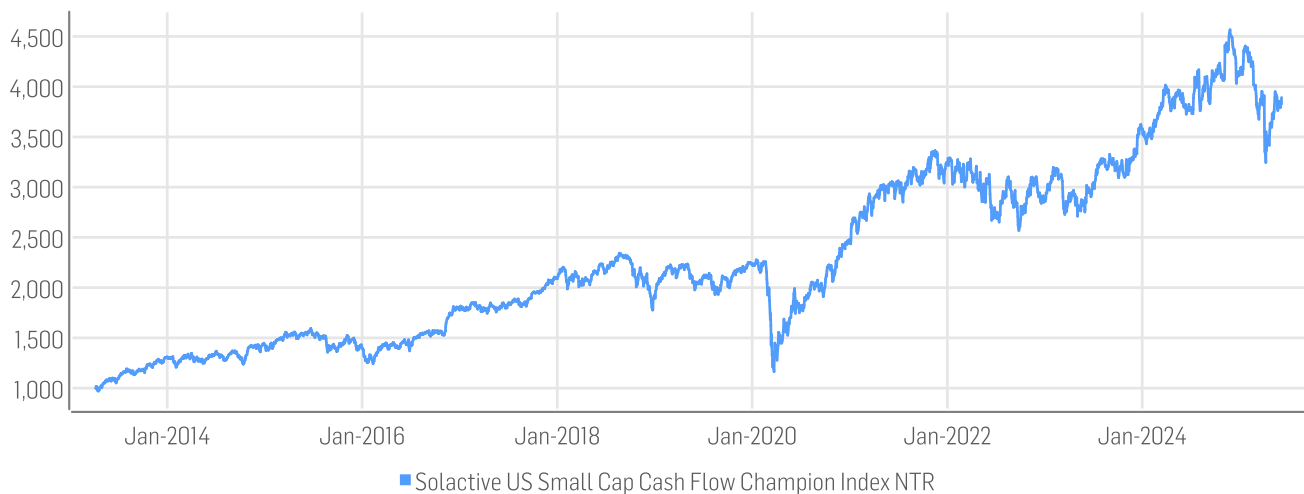
FACTSHEET - AS OF 06-Jun-2025

Solactive US Small Cap Cash Flow Champion Index NTR

DESCRIPTION

Representation of small cap equities from the US with a high cash flow yield.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	SLOH9K	Base Value / Base Date	1000 Points / 08.04.2013
Bloomberg / Reuters	/ .SOLSUCCN	Last Price	3892.13
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 08.04.2013
Index Members	75		

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STATISTICS

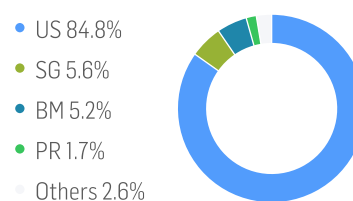
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	5.72%	2.32%	-11.36%	2.86%	-5.60%	289.21%
Performance (p.a.)						11.82%
Volatility (p.a.)	23.10%	38.34%	30.55%	26.14%	31.71%	22.30%
High	3950.63	3954.05	4405.03	4566.38	4405.03	4566.38
Low	3681.41	3245.10	3245.10	3245.10	3245.10	970.17
Sharpe Ratio*	4.01	0.14	-0.85	-0.05	-0.53	0.34
Max. Drawdown	-4.77%	-17.93%	-26.33%	-28.93%	-26.33%	-50.29%
VaR 95 \ 99				-36.4% \ -86.6%		-33.9% \ -56.2%
CVaR 95 \ 99				-65.2% \ -120.9%		-53.0% \ -94.4%

* 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 06-Jun-2025

Company	Ticker	Country	Currency	Index Weight (%)
FLEX LTD	FLEX UW Equity	SG	USD	5.63%
REINSURANCE GROUP OF AMERICA	RGA UN Equity	US	USD	4.61%
EAST WEST BANCORP INC	EWBC UW Equity	US	USD	4.42%
BUILDERS FIRSTSOURCE INC	BLDR UN Equity	US	USD	4.28%
TOLL BROTHERS INC	TOL UN Equity	US	USD	3.66%
MUELLER INDUSTRIES INC	MLI UN Equity	US	USD	2.97%
OLD REPUBLIC INTL CORP	ORI UN Equity	US	USD	2.96%
AXIS CAPITAL HOLDINGS LTD	AXS UN Equity	BM	USD	2.76%
PERMIAN RESOURCES CORP	PR UN Equity	US	USD	2.62%
UMB FINANCIAL CORP	UMBF UW Equity	US	USD	2.36%

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