

# FACTSHEET - AS OF 26-Apr-2024

## Solactive US Small Cap Cash Flow Champion Index GTR

### DESCRIPTION

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

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	SLOH9L	Base Value / Base Date	1000 Points / 08.04.2013
Bloomberg / Reuters	SOLSUCCT Index / .SOLSUCCT	Last Price	4122.10
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	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		

## STATISTICS

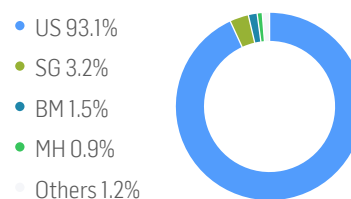
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.81%	9.67%	25.53%	38.41%	8.58%	312.21%
Performance (p.a.)						13.68%
Volatility (p.a.)	14.34%	15.11%	16.54%	18.11%	14.52%	22.00%
High	4268.14	4268.14	4268.14	4268.14	4268.14	4268.14
Low	3995.83	3695.69	3297.07	2863.35	3642.55	970.23
Sharpe Ratio*	-2.41	2.66	3.22	1.86	1.62	0.38
Max. Drawdown	-6.38%	-6.38%	-6.38%	-7.00%	-6.38%	-49.89%
VaR 95 \ 99				-24.5% \ -37.9%		-33.5% \ -55.7%
CVaR 95 \ 99				-31.9% \ -41.3%		-52.2% \ -92.2%

\* 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 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
BUILDERS FIRSTSOURCE INC	BLDR UN Equity	US	USD	4.66%
WILLIAMS-SONOMA INC	WSM UN Equity	US	USD	4.43%
MOLINA HEALTHCARE INC	MOH UN Equity	US	USD	4.31%
MARATHON OIL CORP	MRO UN Equity	US	USD	4.21%
CF INDUSTRIES HOLDINGS INC	CF UN Equity	US	USD	4.02%
REINSURANCE GROUP OF AMERICA	RGA UN Equity	US	USD	3.24%
FLEX LTD	FLEX UW Equity	SG	USD	3.24%
TOLL BROTHERS INC	TOL UN Equity	US	USD	3.23%
EAST WEST BANCORP INC	EWBC UW Equity	US	USD	2.76%
APA CORP	APA UW Equity	US	USD	2.61%

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