

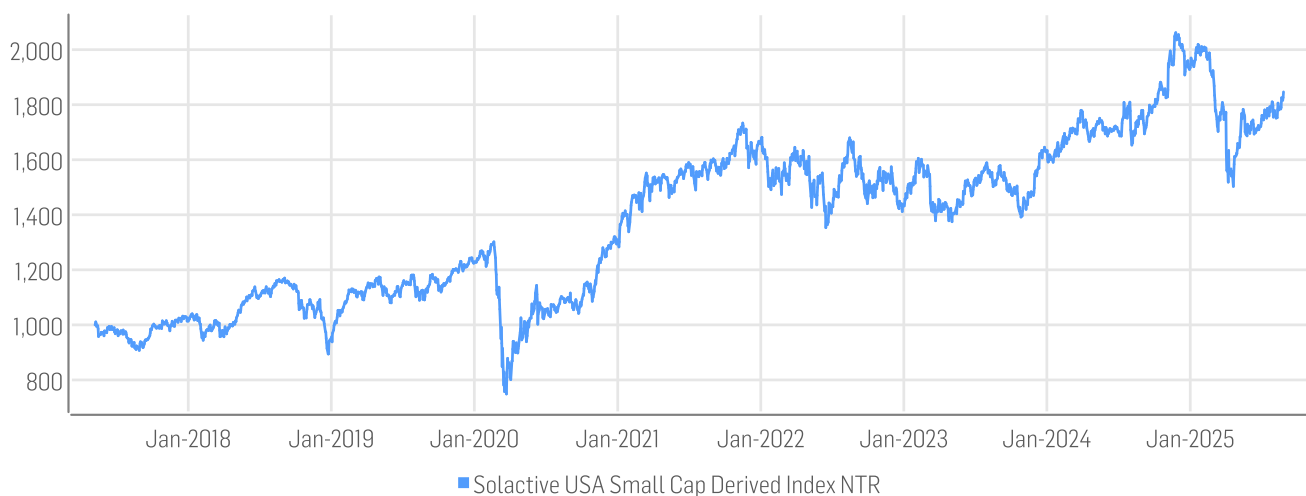
FACTSHEET - AS OF 27-Aug-2025

Solactive USA Small Cap Derived Index NTR

DESCRIPTION

Representation of securities from the segment covering approximately the largest 86% - 99% of the free float market capitalization in the United States. The index is calculated as a Net Total Return Index in EUR.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	SLORPT	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .SOUSMCDN	Last Price	1846.58
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	8:00 am to 10:30 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 08.05.2017
Index Members	1294		

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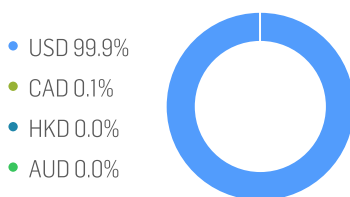
Solactive USA Small Cap Derived Index NTR

STATISTICS

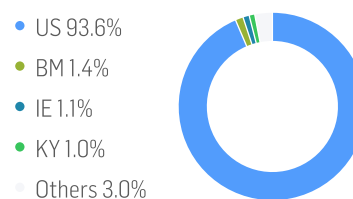
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	2.74%	7.68%	-4.02%	3.77%	-4.54%	84.66%
Performance (p.a.)						7.67%
Volatility (p.a.)	15.40%	13.50%	26.73%	21.84%	23.94%	22.52%
High	1846.58	1846.58	1923.87	2061.83	2019.29	2061.83
Low	1751.21	1693.20	1502.99	1502.99	1502.99	748.81
Sharpe Ratio*	2.41	2.45	-0.37	0.09	-0.37	0.25
Max. Drawdown	-3.27%	-3.27%	-21.88%	-27.10%	-25.57%	-42.48%
VaR 95 \ 99				-31.1% \ -63.1%		-33.5% \ -62.4%
CVaR 95 \ 99				-56.1% \ -111.6%		-54.6% \ -98.2%

* 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 27-Aug-2025

Company	Ticker	Country	Currency	Index Weight (%)
HEWLETT PACKARD ENTERPRISE COMPANY	HPE UN Equity	US	USD	0.34%
SYNCHRONY FINANCIAL	SYF UN Equity	US	USD	0.33%
NRG ENERGY INC	NRG UN Equity	US	USD	0.33%
WARNER BROS DISCOVERY INC	WBD UW Equity	US	USD	0.32%
ANGLOGOLD ASHANTI PLC	AU UN Equity	ZA	USD	0.32%
EMCOR GROUP INC	EME UN Equity	US	USD	0.32%
WESTERN DIGITAL CORP	WDC UW Equity	US	USD	0.32%
PPL CORP	PPL UN Equity	US	USD	0.31%
AMEREN CORP	AEE UN Equity	US	USD	0.31%
PULTE GROUP INC	PHM UN Equity	US	USD	0.30%

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