

FACTSHEET - AS OF 29-Aug-2025

Solactive USA Small Cap Derived Index TR

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 Total Return Index in EUR.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	SLORPU	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .SOUSMCDT	Last Price	1900.09
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	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	1292		

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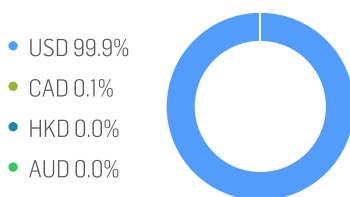
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STATISTICS

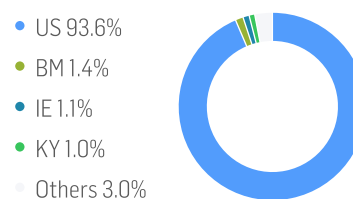
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	1.03%	6.96%	-4.85%	5.23%	-5.32%	90.01%
Performance (p.a.)						8.03%
Volatility (p.a.)	15.51%	13.59%	26.59%	21.81%	23.82%	22.51%
High	1921.30	1921.30	1939.22	2137.81	2095.23	2137.81
Low	1821.62	1760.32	1561.30	1561.30	1561.30	759.67
Sharpe Ratio*	0.73	2.17	-0.43	0.16	-0.41	0.27
Max. Drawdown	-3.14%	-3.26%	-21.82%	-26.97%	-25.48%	-42.44%
VaR 95 \ 99				-31.1% \ -63.1%		-33.5% \ -62.3%
CVaR 95 \ 99				-56.1% \ -111.6%		-54.5% \ -98.1%

* 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 29-Aug-2025

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

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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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