

FACTSHEET – 14.02.2019

Solactive US Small Cap High Dividend Index

DESCRIPTION

The Index tracks the price movements of stocks which are publicly traded on US stock exchanges and fulfil certain minimum requirements in terms of liquidity and Market Capitalization. From this universe the stocks with an above average Forecasted Dividend Yield are selected.

HISTORICAL PERFORMANCE*



CHARACTERISTICS

ISIN / WKN	DE000SLA0UG8 / SLA0UG	Base Value / Base Date	- / 15.01.2010
Bloomberg / Reuters	SOLSMHD Index / .SOLSMHD	Last Price	117.28
Index Calculator	Solactive AG	52W High	134.65
Index Type	Price Return	52W Low	101.39
Index Currency	USD	Calculation	09:30am to 16:50pm (EST), every 15 seconds
Index Members	100	History	Available daily back to 15.01.2010
Dividends	No reinvestment		

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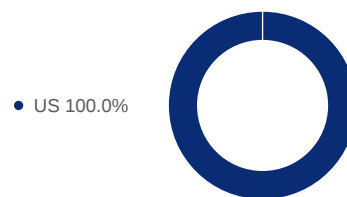
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	1.1%	-1.2%	-10.5%	-3.6%	11.7%	17.3%
Performance (p.a.)	14.8%	-4.7%	-20.1%	-3.7%	145.5%	1.8%
Volatility (p.a.)	9.3%	20.4%	17.6%	15.4%	14.2%	16.1%
High	118.16	120.21	132.72	134.65	118.16	143.05
Low	115.77	101.39	101.39	101.39	105.00	83.58
Sharpe Ratio	1.32	-0.36	-1.29	-0.43	10.03	-0.07
Max. Drawdown	-1.4%	-15.7%	-23.6%	-24.7%	-1.4%	-41.5%
VaR 95 \ 99				-25.4% \ -39.8%		-25.6% \ -48.7%
CVaR 95 \ 99				-36.1% \ -53.7%		-40.3% \ -67.2%

Composition by Currencies



Composition by Countries



TOP COMPONENTS AS OF 14.02.2019

Ticker	Currency	Country	Company	Weight
GME UN Equity	USD	US	GAMESTOP CORP	3.54%
SNH UW Equity	USD	US	SENIOR HOUSING PROPERTIES TRUST	3.19%
SKT UN Equity	USD	US	TANGER FACTORY OUTLET CENTER	3.18%
CMP UN Equity	USD	US	COMPASS MINERALS INTERNATIONAL	3.06%
PEGI UW Equity	USD	US	PATTERN ENERGY GROUP INC	2.75%
OUT UN Equity	USD	US	OUTFRONT MEDIA INC	2.59%
ARI UN Equity	USD	US	APOLLO COMMERCIAL REAL ESTATE	2.47%
MC UN Equity	USD	US	MOELIS & CO	2.45%
OPI UW Equity	USD	US	OFFICE PROPERTIES INCOME TRUST	2.30%
LADR UN Equity	USD	US	LADDER CAPITAL CORP	2.29%
MGP UN Equity	USD	US	MGM GROWTH PROPERTIES LLC-A	2.25%
SITC UN Equity	USD	US	SITE CENTERS CORP	2.20%
CLNY UN Equity	USD	US	COLONY CAPITAL INC	2.17%
BGS UN Equity	USD	US	B&G FOODS INC	2.09%
PBI UN Equity	USD	US	PITNEY BOWES INC	2.03%

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For more information, please visit www.solactive.com.

* Past performance is no guarantee of future results and may be lower or higher than current performance. Index returns are no guarantee for any returns of financial products linked to the index. Any performance information regarding financial products linked to the index can reflect temporary waivers of expenses and/or fees and does not include insurance/annuity fees and expenses.

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