

FACTSHEET - AS OF 16-May-2025

Solactive US Small Cap High Dividend Index TR

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	DE000SLA0UJ2 / SLA0UJ	Base Value / Base Date	- / 15.01.2010
Bloomberg / Reuters	SOLSMHDT Index / .SOLSMHDT	Last Price	321.90
Index Calculator	Solactive AG	Dividends	Included (Total Return Index)
Index Type	Total Return	Calculation	09:30am to 16:50pm (EST), every 15 seconds
Index Currency	USD	History	Available daily back to 15.01.2010
Index Members	100		

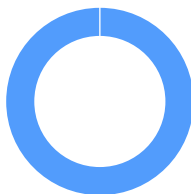
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	11.83%	-4.91%	-4.31%	-3.36%	-2.42%	221.90%
Performance (p.a.)						7.92%
Volatility (p.a.)	22.95%	31.27%	24.34%	20.99%	26.71%	22.70%
High	321.90	344.04	347.40	355.62	344.04	355.62
Low	287.84	275.81	275.81	275.81	275.81	93.54
Sharpe Ratio*	12.46	-0.73	-0.53	-0.37	-0.40	0.16
Max. Drawdown	-3.13%	-19.83%	-20.61%	-22.44%	-19.83%	-60.55%
VaR 95 \ 99				-29.8% \ -67.4%		-31.1% \ -63.5%
CVaR 95 \ 99				-54.6% \ -79.6%		-53.3% \ -98.6%

* 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).

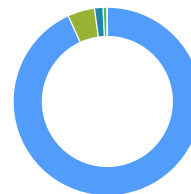
COMPOSITION BY CURRENCIES

• USD 100.0%



COMPOSITION BY COUNTRIES

• US 93.2%
• KY 4.6%
• GB 1.5%
• MH 0.7%
• Others 0.1%



TOP COMPONENTS AS OF 16-May-2025

Company	Ticker	Country	Currency	Index Weight (%)
POLARIS INC	PII UN Equity	US	USD	5.34%
NOBLE CORP PLC	NE UN Equity	KY	USD	4.63%
NORTHERN OIL AND GAS INC	NOG UN Equity	US	USD	4.29%
WESTERN UN CO	WU UN Equity	US	USD	4.02%
CARTERS INC	CRI UN Equity	US	USD	3.96%
ARMOUR RESIDENTIAL REIT INC	ARR UN Equity	US	USD	3.77%
PARK HOTELS & RESORTS INC	PK UN Equity	US	USD	3.27%
DYNEX CAPITAL INC	DX UN Equity	US	USD	3.08%
ARBOR REALTY TRUST INC	ABR UN Equity	US	USD	2.73%
ORGANON & CO	OGN UN Equity	US	USD	2.65%
THE CHEMOURS COMPANY	CC UN Equity	US	USD	2.49%
BLACKSTONE MORTGAGE TRUST INC	BXMT UN Equity	US	USD	2.28%
DELEK US HOLDINGS INC	DK UN Equity	US	USD	2.24%
APPLE HOSPITALITY REIT INC	APLE UN Equity	US	USD	2.21%
XEROX HOLDING CORP	XRX UW Equity	US	USD	2.15%

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