

FACTSHEET - AS OF 07-Apr-2026

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

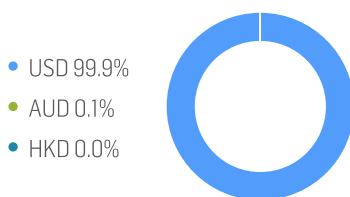
ISIN / WKN	SJORPT	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/.SOUSMCDN	Last Price	1945.42
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	8:00 am to 10:30 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 08.05.2017
Index Members	1317		

STATISTICS

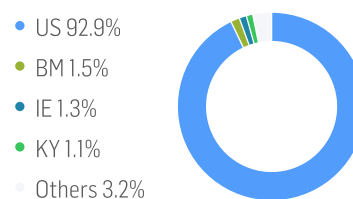
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.75%	-0.44%	3.81%	25.58%	3.39%	94.54%
Performance (p.a.)						7.75%
Volatility (p.a.)	17.11%	16.60%	16.45%	16.80%	16.84%	22.11%
High	1970.62	2029.12	2029.12	2029.12	2029.12	2061.83
Low	1885.69	1885.69	1793.82	1502.99	1881.63	748.81
Sharpe Ratio*	-0.63	-0.22	0.36	1.43	0.68	0.26
Max. Drawdown	-4.31%	-7.07%	-7.07%	-7.07%	-7.07%	-42.48%
VaR 95 \ 99				-26.7% \ -45.0%		-32.7% \ -61.3%
CVaR 95 \ 99				-36.8% \ -54.1%		-53.3% \ -95.1%

* 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 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
LUMENTUM HOLDINGS INC	LITE UN Equity	US	USD	0.64%
EMCOR GROUP INC	EME UN Equity	US	USD	0.37%
HALLIBURTON CO	HAL UN Equity	US	USD	0.36%
HUNTINGTON BANCSHARES INC/OH	HBAN UN Equity	US	USD	0.36%
COHERENT CORP	COHR UN Equity	US	USD	0.36%
ATMOS ENERGY CORP	ATO UN Equity	US	USD	0.34%
IRON MTN INC	IRM UN Equity	US	USD	0.34%
CBOE GLOBAL MARKETS INC	CBOE UF Equity	US	USD	0.34%
DOW INC	DOW UN Equity	US	USD	0.33%
TELEDYNE TECHNOLOGIES INC	TDY UN Equity	US	USD	0.33%

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