

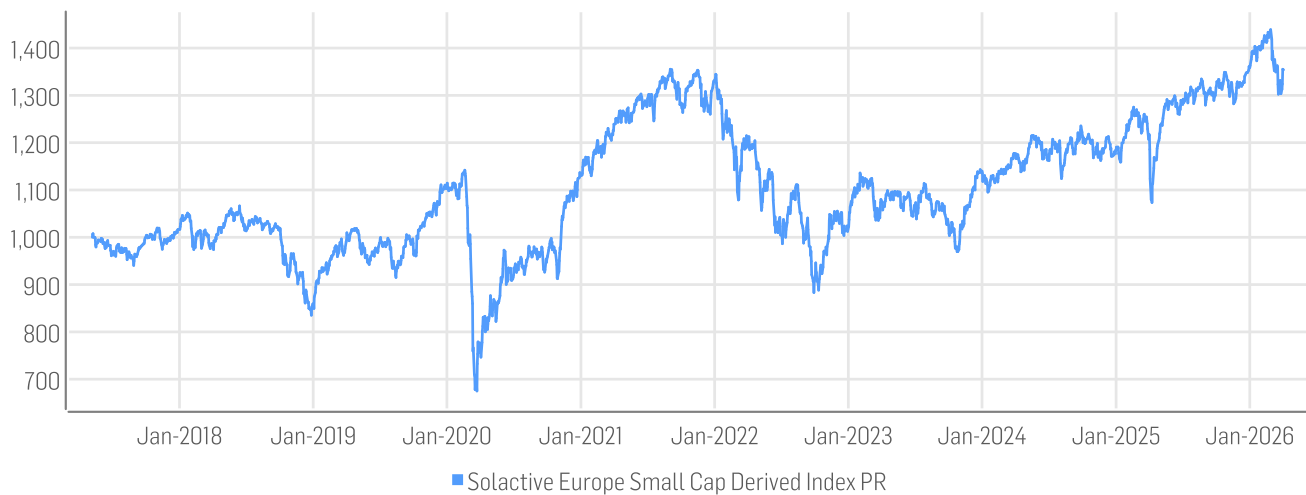
# FACTSHEET - AS OF 03-Apr-2026

## Solactive Europe Small Cap Derived Index PR

### DESCRIPTION

Representation of securities from the segment covering approximately the largest 81% - 99% of the free float market capitalization in the Developed Markets in Europe. The index is calculated as a Price Return Index in EUR.

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	SLORPV	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/.SOESMCDP	Last Price	1354.09
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price 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	824		

## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.85%	-0.66%	1.90%	22.06%	-0.34%	35.41%
Performance (p.a.)						3.46%
Volatility (p.a.)	18.95%	14.99%	12.30%	12.58%	14.67%	16.62%
High	1393.77	1438.97	1438.97	1438.97	1438.97	1438.97
Low	1302.43	1302.43	1282.10	1073.39	1302.43	675.01
Sharpe Ratio*	-1.67	-0.30	0.16	1.63	-0.22	0.09
Max. Drawdown	-6.55%	-9.49%	-9.49%	-9.49%	-9.49%	-40.89%
VaR 95 \ 99				-17.8% \ -42.6%		-26.0% \ -48.3%
CVaR 95 \ 99				-29.9% \ -50.8%		-41.4% \ -71.9%

\* 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).

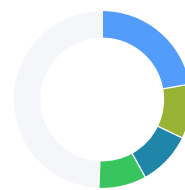
## COMPOSITION BY CURRENCIES

- EUR 43.1%
- GBp 23.3%
- SEK 9.9%
- CHF 9.4%
- Others 14.3%



## COMPOSITION BY COUNTRIES

- GB 22.2%
- SE 9.9%
- CH 9.8%
- FR 8.7%
- Others 49.4%



## TOP COMPONENTS AS OF 03-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
HALMA PLC	HLMA LN Equity	GB	GBp	0.70%
BANK OF IRELAND GROUP PLC	BIRG ID Equity	IE	EUR	0.63%
VAT GROUP AG	VACN SE Equity	CH	CHF	0.60%
RENTOKIL INITIAL PLC	RTO LN Equity	GB	GBp	0.59%
UPM-KYMMENE OYJ	UPM FH Equity	FI	EUR	0.59%
BE SEMICONDUCTOR INDUSTRIES NV	BESI NA Equity	NL	EUR	0.57%
BOLIDEN AB	BOL SS Equity	SE	SEK	0.54%
JULIUS BAER GRUPPE AG	BAER SE Equity	CH	CHF	0.54%
SWISS PRIME SITE AG	SPSN SE Equity	CH	CHF	0.50%
FINECOBANK BANCA FINECO SPA	FBK IM Equity	IT	EUR	0.50%

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