

# FACTSHEET - AS OF 03-Apr-2026

## Solactive Europe Small Cap Derived Index TR

### 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 Total Return Index in EUR.

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	SLORPX	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .SOESMCDT	Last Price	1722.48
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	824		

## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.51%	-0.21%	2.67%	25.91%	0.10%	72.25%
Performance (p.a.)						6.30%
Volatility (p.a.)	18.88%	14.96%	12.28%	12.63%	14.63%	16.62%
High	1766.89	1824.11	1824.11	1824.11	1824.11	1824.11
Low	1653.34	1653.34	1621.17	1323.65	1653.34	726.06
Sharpe Ratio*	-1.51	-0.19	0.29	1.93	-0.10	0.26
Max. Drawdown	-6.43%	-9.36%	-9.36%	-9.36%	-9.36%	-40.79%
VaR 95 \ 99				-17.7% \ -41.9%		-25.9% \ -48.2%
CVaR 95 \ 99				-29.7% \ -50.8%		-41.2% \ -71.7%

\* 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).

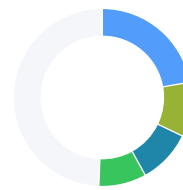
## COMPOSITION BY CURRENCIES

- 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%
UPM-KYMMENE OYJ	UPM FH Equity	FI	EUR	0.59%
RENTOKIL INITIAL PLC	RTO LN Equity	GB	GBp	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%
FINECOBANK BANCA FINECO SPA	FBK IM Equity	IT	EUR	0.50%
SWISS PRIME SITE AG	SPSN SE Equity	CH	CHF	0.50%

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