

FACTSHEET - Solactive Europe 600 Small Cap Index PR

AS OF 11-Jul-2025



DESCRIPTION

The Solactive Europe 600 Small Cap Index PR tracks the price movements of the 200 largest small cap companies from the Solactive Europe 600 Index. Constituents are selected and weighted based on free float market capitalization. The index is a price return index published in EUR and is reconstituted quarterly.

HISTORICAL PERFORMANCE



ANNUAL PERFORMANCE

Year	YTD	2024	2023	2022	2021	2020
Performance	10.54%	1.50%	9.31%	-24.39%	17.65%	-1.29%

CHARACTERISTICS

ISIN / WKN	DE000SLOBUS2	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	/ .EU600SP	Last Price	1832.91
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price Return	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 08.05.2006
Index Members	197		

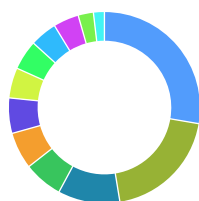
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	0.38%	17.18%	11.56%	7.03%	10.54%	83.29%
Performance (p.a.)						3.21%
Volatility (p.a.)	10.23%	11.24%	18.37%	15.98%	18.13%	19.49%
High	1847.28	1847.28	1847.28	1847.28	1847.28	2016.83
Low	1771.02	1611.59	1503.93	1503.93	1503.93	427.11
Sharpe Ratio*	0.27	7.86	1.25	0.33	1.05	0.07
Max. Drawdown	-3.01%	-3.22%	-16.11%	-16.11%	-16.11%	-65.91%
VaR 95 \ 99				-21.2% \ -55.6%		-31.2% \ -58.8%
CVaR 95 \ 99				-43.6% \ -74.9%		-48.8% \ -79.9%

* 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).

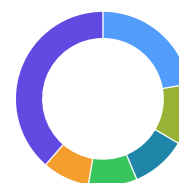
COMPOSITION BY SECTORS

- Finance 27.7%
- Industrials 19.7%
- Non-Energy Materials 10.5%
- Healthcare 6.6%
- Consumer Non-Cyclicals 6.2%
- Consumer Cyclicals 6.0%
- Technology 5.1%
- Utilities 5.0%
- Consumer Services 4.6%
- Energy 4.3%
- Business Services 2.6%
- Telecommunications 1.8%



COMPOSITION BY COUNTRIES

- United Kingdom 22.3%
- Italy 11.2%
- Sweden 10.2%
- Germany 9.0%
- France 8.7%
- Others 38.6%



TOP COMPONENTS AS OF 11-Jul-2025

Company	Ticker	Country	Currency	Index Weight (%)
HENSOLDT AG	HAG GY Equity	DE	EUR	1.09%
BABCOCK INTERNATIONAL GROUP PLC	BAB LN Equity	GB	GBp	1.07%
TECHNIP ENERGIES NV	TE FP Equity	FR	EUR	0.90%
BURBERRY GROUP PLC	BRBY LN Equity	GB	GBp	0.86%
RINGKJOEBING LANDBOBANK A/S	RILBA DC Equity	DK	DKK	0.84%
BANCO COMERCIAL PORTUGUES SA	BCP PL Equity	PT	EUR	0.82%
ENDEAVOUR MINING PLC	EDV LN Equity	GB	GBp	0.81%
ACKERMANS & VAN HAAREN NV	ACKB BB Equity	BE	EUR	0.79%
KONECRANES OYJ	KCR FH Equity	FI	EUR	0.78%
BUZZI	BZU IM Equity	IT	EUR	0.77%

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