

FACTSHEET - Solactive Europe 600 Small Cap Index TR

AS OF 24-Jun-2025



DESCRIPTION

The Solactive Europe 600 Small Cap Index TR 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 total return index published in EUR and is reconstituted quarterly.

HISTORICAL PERFORMANCE



ANNUAL PERFORMANCE

Year	YTD	2024	2023	2022	2021	2020
Performance	11.06%	4.37%	12.55%	-22.34%	20.15%	0.65%

CHARACTERISTICS

ISIN / WKN	DE000SLOBU08	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	/ .EU600ST	Last Price	3030.49
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Total 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	199		

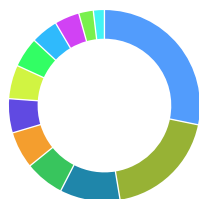
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	1.40%	4.45%	11.49%	10.98%	11.06%	203.05%
Performance (p.a.)						5.97%
Volatility (p.a.)	9.38%	23.01%	18.82%	16.18%	18.94%	19.52%
High	3085.78	3085.78	3085.78	3085.78	3085.78	3085.78
Low	2989.97	2488.70	2488.70	2488.70	2488.70	457.23
Sharpe Ratio*	1.77	0.76	1.21	0.57	1.19	0.21
Max. Drawdown	-3.10%	-14.22%	-15.75%	-15.75%	-15.75%	-64.44%
VaR 95 \ 99				-21.2% \ -55.6%		-31.1% \ -58.7%
CVaR 95 \ 99				-43.4% \ -74.7%		-48.8% \ -79.8%

* 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).

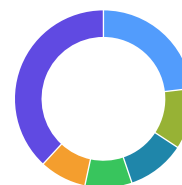
COMPOSITION BY SECTORS

- Finance 28.2%
- Industrials 19.2%
- Non-Energy Materials 10.2%
- Healthcare 6.6%
- Consumer Non-Cyclicals 6.2%
- Technology 5.8%
- Consumer Cyclicals 5.7%
- Utilities 5.1%
- Consumer Services 4.6%
- Energy 4.2%
- Business Services 2.5%
- Telecommunications 1.9%



COMPOSITION BY COUNTRIES

- United Kingdom 23.1%
- Italy 11.1%
- Sweden 10.6%
- Germany 8.6%
- France 8.5%
- Others 38.1%



TOP COMPONENTS AS OF 24-Jun-2025

Company	Ticker	Country	Currency	Index Weight (%)
BABCOCK INTERNATIONAL GROUP PLC	BAB LN Equity	GB	GBp	1.05%
HENSOLDT AG	HAG GY Equity	DE	EUR	0.96%
TECHNIP ENERGIES NV	TE FP Equity	FR	EUR	0.84%
BANCO COMERCIAL PORTUGUES SA	BCP PL Equity	PT	EUR	0.84%
RINGKJOEBING LANDBOBANK A/S	RILBA DC Equity	DK	DKK	0.82%
ENDEAVOUR MINING PLC	EDV LN Equity	GB	GBp	0.81%
ACKERMANS & VAN HAAREN NV	ACKB BB Equity	BE	EUR	0.80%
DIRECT LINE INSURANCE GROUP PLC	DLG LN Equity	GB	GBp	0.79%
CD PROJEKT RED	CDR PW Equity	PL	PLN	0.77%
SPECTRIS PLC	SXS LN Equity	GB	GBp	0.76%

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