

FACTSHEET - Solactive Europe 600 Small Cap Index

5% AR

AS OF 02-May-2025



DESCRIPTION

The Solactive Europe 600 Small Cap Index 5% AR intends to track performance of the Solactive Europe 600 Small Cap Index NTR subject to an adjusted return factor of 5% per annum.

HISTORICAL PERFORMANCE



ANNUAL PERFORMANCE

Year	YTD	2024	2023	2022	2021	2020
Performance	4.28%	-1.37%	6.48%	-26.48%	13.78%	-4.64%

CHARACTERISTICS

ISIN / WKN	DE000SLOME46 / SLOME4	Base Value / Base Date	1000.0 Points / 08.05.2006
Bloomberg / Reuters	EU600S5 Index / .EU600S5	Last Price	1017.37
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Adjusted Return	Calculation	09:00 to 22:50 (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 08.05.2006
Index Members	198		

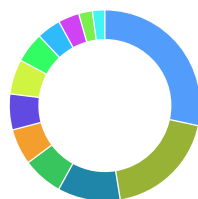
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	2.33%	-0.78%	2.31%	-0.75%	4.28%	1.74%
Performance (p.a.)						0.09%
Volatility (p.a.)	38.14%	24.53%	19.42%	16.50%	22.00%	19.58%
High	1017.37	1048.71	1048.71	1057.92	1048.71	1304.85
Low	876.81	876.81	876.81	876.81	876.81	391.44
Sharpe Ratio*	0.79	-0.22	0.13	-0.18	0.51	-0.11
Max. Drawdown	-11.81%	-16.39%	-16.39%	-17.12%	-16.39%	-67.66%
VaR 95 \ 99				-24.0% \ -55.8%		-31.6% \ -58.9%
CVaR 95 \ 99				-44.5% \ -75.2%		-49.3% \ -80.2%

* 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).

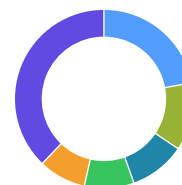
COMPOSITION BY SECTORS

- Finance 28.4%
- Industrials 19.0%
- Non-Energy Materials 10.6%
- Healthcare 6.8%
- Consumer Cyclical 6.1%
- Technology 6.1%
- Consumer Non-Cyclicals 5.9%
- Utilities 5.1%
- Consumer Services 4.1%
- Energy 3.6%
- Business Services 2.3%
- Telecommunications 2.1%



COMPOSITION BY COUNTRIES

- United Kingdom 22.1%
- Sweden 12.3%
- France 10.1%
- Italy 9.0%
- Germany 8.6%
- Others 37.9%



TOP COMPONENTS AS OF 02-May-2025

Company	Ticker	Country	Currency	Index Weight (%)
DASSAULT AVIATION SA	AM FP Equity	FR	EUR	1.05%
THYSSENKRUPP AG	TKA GY Equity	DE	EUR	0.89%
SWISSQUOTE GROUP HOLDING-REG	SQN SE Equity	CH	CHF	0.89%
BABCOCK INTERNATIONAL GROUP PLC	BAB LN Equity	GB	GBp	0.88%
ACKERMANS & VAN HAAREN NV	ACKB BB Equity	BE	EUR	0.85%
RINGKJOEBING LANDBOBANK A/S	RILBA DC Equity	DK	DKK	0.81%
ENDEAVOUR MINING PLC	EDV LN Equity	GB	GBp	0.80%
AMUNDI SA	AMUN FP Equity	FR	EUR	0.79%
HENSOLDT AG	HAG GY Equity	DE	EUR	0.79%
FREENET AG	FNTN GY Equity	DE	EUR	0.78%

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