

FACTSHEET - AS OF 29-Aug-2025

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	1303.97
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	822		

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STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.28%	1.52%	3.73%	9.11%	10.13%	30.40%
Performance (p.a.)						3.25%
Volatility (p.a.)	9.29%	8.81%	17.14%	14.34%	15.69%	16.91%
High	1334.68	1334.68	1334.68	1334.68	1334.68	1355.33
Low	1282.64	1259.72	1073.39	1073.39	1073.39	675.01
Sharpe Ratio*	-0.57	0.50	0.34	0.51	0.88	0.08
Max. Drawdown	-2.30%	-3.04%	-15.04%	-15.82%	-15.82%	-40.89%
VaR 95 \ 99				-20.0% \ -52.4%		-26.8% \ -49.6%
CVaR 95 \ 99				-38.0% \ -75.0%		-42.1% \ -74.0%

* 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).

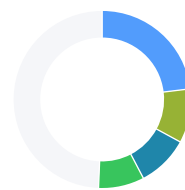
COMPOSITION BY CURRENCIES

- EUR 42.0%
- GBp 24.5%
- SEK 9.8%
- CHF 9.2%
- Others 14.5%



COMPOSITION BY COUNTRIES

- GB 23.1%
- SE 9.8%
- CH 9.4%
- DE 8.3%
- Others 49.3%



TOP COMPONENTS AS OF 29-Aug-2025

Company	Ticker	Country	Currency	Index Weight (%)
VESTAS WIND SYSTEMS A/S	VWS DC Equity	DK	DKK	0.74%
REPSOL SA	REP SQ Equity	ES	EUR	0.70%
HALMA PLC	HLMA LN Equity	GB	GBp	0.62%
SMITH & NEPHEW PLC	SN/ LN Equity	GB	GBp	0.61%
LOGITECH INTERNATIONAL SA	LOGN SE Equity	CH	CHF	0.59%
INFORMA PLC	INF LN Equity	GB	GBp	0.57%
GENMAB A/S	GMAB DC Equity	DK	DKK	0.57%
BANK OF IRELAND GROUP PLC	BIRG ID Equity	IE	EUR	0.53%
JULIUS BAER GRUPPE AG	BAER SE Equity	CH	CHF	0.53%
WARTSILA OYJ ABP	WRTIV FH Equity	FI	EUR	0.53%

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