

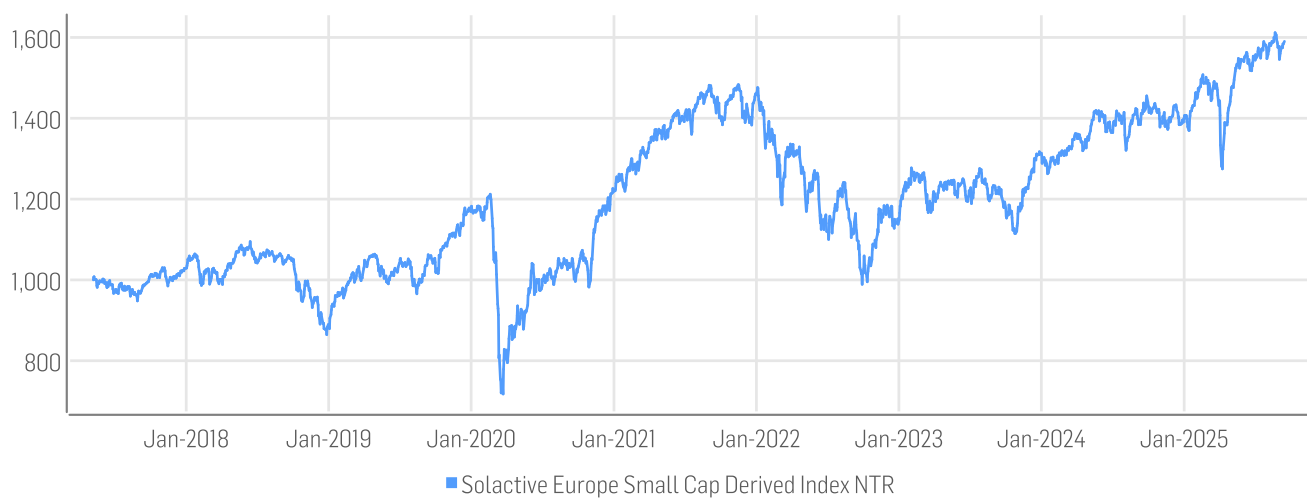
FACTSHEET - AS OF 15-Sep-2025

Solactive Europe Small Cap Derived Index NTR

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 Net Total Return Index in EUR.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	SLORPW	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .SOESMCDN	Last Price	1590.30
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net 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	821		

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STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	0.23%	3.62%	6.65%	12.22%	13.67%	59.03%
Performance (p.a.)						5.71%
Volatility (p.a.)	10.27%	9.54%	16.67%	14.34%	15.49%	16.89%
High	1611.91	1611.91	1611.91	1611.91	1611.91	1611.91
Low	1545.68	1517.45	1274.65	1274.65	1274.65	717.65
Sharpe Ratio*	0.09	1.43	0.72	0.73	1.16	0.22
Max. Drawdown	-4.11%	-4.11%	-14.52%	-15.46%	-15.46%	-40.80%
VaR 95 \ 99				-20.3% \ -52.3%		-26.4% \ -49.5%
CVaR 95 \ 99				-38.9% \ -74.8%		-41.9% \ -73.9%

* 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).

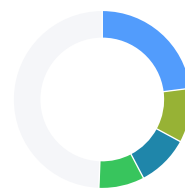
COMPOSITION BY CURRENCIES

- EUR 41.9%
- GBp 24.4%
- SEK 9.9%
- CHF 9.2%
- Others 14.7%



COMPOSITION BY COUNTRIES

- GB 23.0%
- SE 9.9%
- CH 9.4%
- DE 8.3%
- Others 49.4%



TOP COMPONENTS AS OF 15-Sep-2025

Company	Ticker	Country	Currency	Index Weight (%)
REPSOL SA	REP SQ Equity	ES	EUR	0.73%
VESTAS WIND SYSTEMS A/S	VWS DC Equity	DK	DKK	0.68%
GENMAB A/S	GMAB DC Equity	DK	DKK	0.63%
HALMA PLC	HLMA LN Equity	GB	GBp	0.62%
LOGITECH INTERNATIONAL SA	LOGN SE Equity	CH	CHF	0.61%
SMITH & NEPHEW PLC	SN/ LN Equity	GB	GBp	0.60%
INFORMA PLC	INF LN Equity	GB	GBp	0.58%
BANK OF IRELAND GROUP PLC	BIRG ID Equity	IE	EUR	0.56%
WARTSILA OYJ ABP	WRTIV FH Equity	FI	EUR	0.55%
JULIUS BAER GRUPPE AG	BAER SE Equity	CH	CHF	0.53%

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