

FACTSHEET - Solactive Europe 600 Small Cap Index 5% AR AS OF 07-Apr-2026



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	2025	2024	2023	2022	2021
Performance	-2.77%	12.35%	-1.37%	6.48%	-26.48%	13.78%

CHARACTERISTICS

ISIN / WKN	DE000SLOME46 / SLOME4	Base Value / Base Date	1000.0 Points / 08.05.2006
Bloomberg / Reuters	EU600S5 Index / .EU600S5	Last Price	1065.73
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	200		

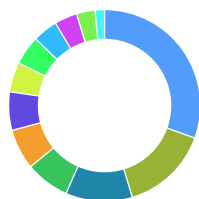
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.93%	-4.78%	-0.94%	16.81%	-2.77%	6.57%
Performance (p.a.)						0.32%
Volatility (p.a.)	18.71%	15.63%	13.16%	11.99%	15.41%	19.28%
High	1089.95	1149.07	1149.07	1149.07	1149.07	1304.85
Low	1031.50	1031.50	1028.17	939.97	1031.50	391.44
Sharpe Ratio*	-1.23	-1.28	-0.29	1.26	-0.78	-0.08
Max. Drawdown	-5.36%	-10.23%	-10.23%	-10.23%	-10.23%	-67.66%
VaR 95 \ 99				-18.4% \ -36.1%		-31.0% \ -58.7%
CVaR 95 \ 99				-28.3% \ -46.5%		-48.6% \ -79.3%

* 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).

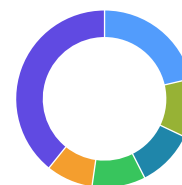
COMPOSITION BY SECTORS

- Finance 30.5%
- Industrials 14.8%
- Non-Energy Materials 11.2%
- Consumer Non-Cyclicals 7.4%
- Energy 6.8%
- Healthcare 6.5%
- Utilities 5.0%
- Technology 4.9%
- Consumer Cyclical 4.2%
- Business Services 3.8%
- Consumer Services 3.1%
- Telecommunications 1.6%



COMPOSITION BY COUNTRIES

- United Kingdom 21.4%
- France 10.7%
- Switzerland 10.5%
- Sweden 9.8%
- Germany 8.5%
- Others 39.2%



TOP COMPONENTS AS OF 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
SUBSEA 7 SA	SUBC NO Equity	GB	NOK	0.98%
IPSEN SA	IPN FP Equity	FR	EUR	0.97%
ACCIONA SA	ANA SQ Equity	ES	EUR	0.95%
ELIA GROUP SA/NV	ELI BB Equity	BE	EUR	0.92%
IG GROUP HOLDINGS PLC	IGG LN Equity	GB	GBp	0.91%
NORDEX SE	NDX1 GY Equity	DE	EUR	0.89%
SCHROEDERS PLC ORD	SDR LN Equity	GB	GBp	0.88%
SAIPEM SPA	SPM IM Equity	IT	EUR	0.88%
ISS A/S	ISS DC Equity	DK	DKK	0.86%
JYSKE BANK A/S	JYSK DC Equity	DK	DKK	0.86%

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