

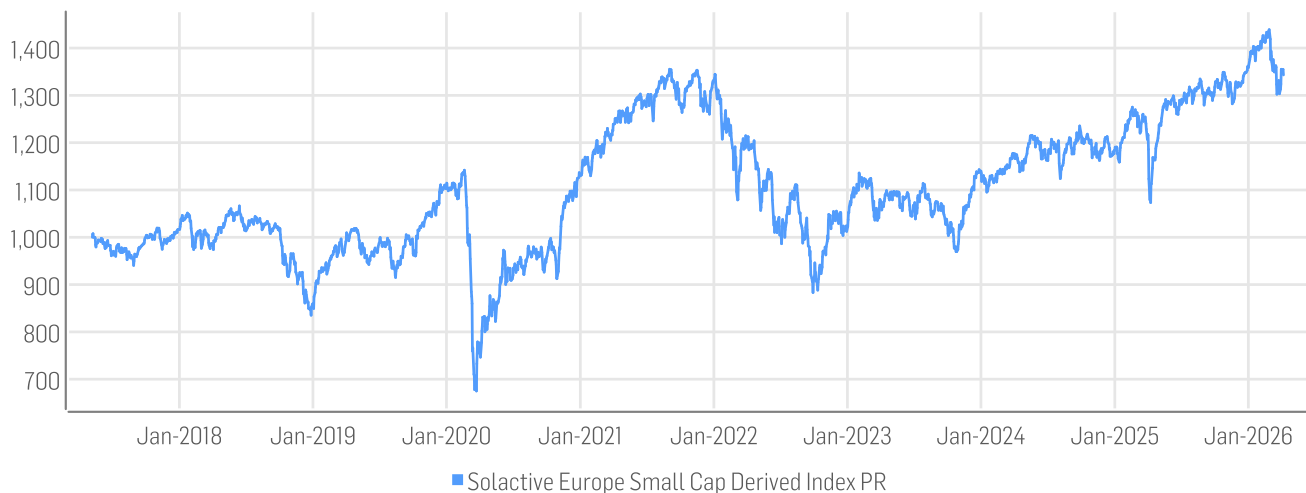
FACTSHEET - AS OF 07-Apr-2026

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	1343.16
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	824		

STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.03%	-3.49%	0.81%	20.68%	-1.15%	34.32%
Performance (p.a.)						3.36%
Volatility (p.a.)	18.63%	14.93%	12.39%	11.38%	14.55%	16.62%
High	1375.70	1438.97	1438.97	1438.97	1438.97	1438.97
Low	1302.43	1302.43	1282.10	1146.28	1302.43	675.01
Sharpe Ratio*	-1.29	-1.03	-0.02	1.68	-0.42	0.09
Max. Drawdown	-5.33%	-9.49%	-9.49%	-9.49%	-9.49%	-40.89%
VaR 95 \ 99				-17.1% \ -32.9%		-26.0% \ -48.3%
CVaR 95 \ 99				-27.0% \ -45.9%		-41.4% \ -71.9%

* 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 43.2%
- GBp 23.3%
- SEK 9.9%
- CHF 9.3%
- Others 14.4%



COMPOSITION BY COUNTRIES

- GB 22.2%
- SE 9.9%
- CH 9.7%
- FR 8.7%
- Others 49.5%



TOP COMPONENTS AS OF 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
HALMA PLC	HLMA LN Equity	GB	GBp	0.69%
BANK OF IRELAND GROUP PLC	BIRG ID Equity	IE	EUR	0.63%
RENTOKIL INITIAL PLC	RTO LN Equity	GB	GBp	0.59%
VAT GROUP AG	VACN SE Equity	CH	CHF	0.59%
BE SEMICONDUCTOR INDUSTRIES NV	BESI NA Equity	NL	EUR	0.58%
UPM-KYMMENE OYJ	UPM FH Equity	FI	EUR	0.58%
BOLIDEN AB	BOL SS Equity	SE	SEK	0.54%
JULIUS BAER GRUPPE AG	BAER SE Equity	CH	CHF	0.53%
NORSK HYDRO ASA	NHY NO Equity	NO	NOK	0.51%
SWISS PRIME SITE AG	SPSN SE Equity	CH	CHF	0.50%

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