

# FACTSHEET - AS OF 06-Apr-2026

## 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	1649.54
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	824		

## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.93%	-1.61%	2.20%	24.70%	0.07%	64.95%
Performance (p.a.)						5.78%
Volatility (p.a.)	18.80%	14.83%	12.33%	11.36%	14.52%	16.62%
High	1670.69	1747.17	1747.17	1747.17	1747.17	1747.17
Low	1583.30	1583.30	1553.41	1322.76	1583.30	717.65
Sharpe Ratio*	-0.67	-0.56	0.21	2.04	-0.11	0.23
Max. Drawdown	-5.23%	-9.38%	-9.38%	-9.38%	-9.38%	-40.80%
VaR 95 \ 99				-16.9% \ -32.9%		-25.9% \ -48.2%
CVaR 95 \ 99				-26.9% \ -45.6%		-41.3% \ -71.7%

\* 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).

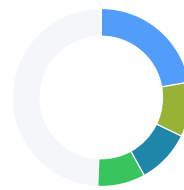
## COMPOSITION BY CURRENCIES

- EUR 43.1%
- GBp 23.3%
- SEK 9.9%
- CHF 9.4%
- Others 14.3%



## COMPOSITION BY COUNTRIES

- GB 22.2%
- SE 9.9%
- CH 9.8%
- FR 8.7%
- Others 49.4%



## TOP COMPONENTS AS OF 06-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
HALMA PLC	HLMA LN Equity	GB	GBp	0.70%
BANK OF IRELAND GROUP PLC	BIRG ID Equity	IE	EUR	0.63%
VAT GROUP AG	VACN SE Equity	CH	CHF	0.60%
RENTOKIL INITIAL PLC	RTO LN Equity	GB	GBp	0.59%
UPM-KYMMENE OYJ	UPM FH Equity	FI	EUR	0.58%
BE SEMICONDUCTOR INDUSTRIES NV	BESI NA Equity	NL	EUR	0.57%
JULIUS BAER GRUPPE AG	BAER SE Equity	CH	CHF	0.54%
BOLIDEN AB	BOL SS Equity	SE	SEK	0.54%
SWISS PRIME SITE AG	SPSN SE Equity	CH	CHF	0.51%
FINECOBANK BANCA FINECO SPA	FBK IM Equity	IT	EUR	0.50%

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