

# FACTSHEET - Solactive Europe 600 Mid Cap Index TR AS OF 11-Jun-2026

## DESCRIPTION

The Solactive Europe 600 Mid Cap Index TR tracks the price movements of the 200 largest mid cap companies from the Solactive Europe 600 Index. Constituents are selected and weighted based on free float market capitalization. The index is a total return index published in EUR and is reconstituted quarterly.

## HISTORICAL PERFORMANCE



## ANNUAL PERFORMANCE

Year	YTD	2025	2024	2023	2022	2021
Performance	8.75%	22.23%	6.55%	16.55%	-19.49%	21.22%

## CHARACTERISTICS

ISIN / WKN	DE000SLOBUR4	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	/ .EU600MT	Last Price	3962.23
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Total Return	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 08.05.2006
Index Members	200		

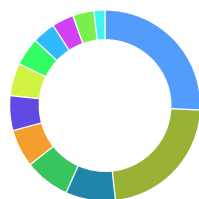
## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	1.69%	5.75%	12.21%	16.48%	8.75%	296.22%
Performance (p.a.)						7.09%
Volatility (p.a.)	10.60%	15.66%	14.07%	11.74%	14.46%	18.66%
High	4025.68	4025.68	4025.68	4025.68	4025.68	4025.68
Low	3886.35	3620.35	3550.51	3342.29	3620.35	466.25
Sharpe Ratio*	1.95	1.50	1.74	1.26	1.31	0.28
Max. Drawdown	-2.03%	-4.65%	-8.77%	-8.77%	-8.77%	-62.38%
VaR 95 \ 99				-16.9% \ -31.4%		-29.3% \ -55.6%
CVaR 95 \ 99				-27.3% \ -48.4%		-46.8% \ -76.7%

\* 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).

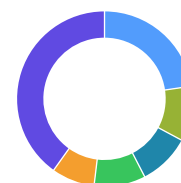
## COMPOSITION BY SECTORS

- Finance 25.7%
- Industrials 22.5%
- Non-Energy Materials 8.4%
- Utilities 7.7%
- Consumer Non-Cyclicals 6.4%
- Healthcare 5.9%
- Energy 5.5%
- Consumer Cyclicals 4.8%
- Technology 3.9%
- Telecommunications 3.7%
- Business Services 3.6%
- Consumer Services 1.9%



## COMPOSITION BY COUNTRIES

- United Kingdom 22.7%
- Sweden 10.1%
- Germany 9.6%
- France 9.5%
- Switzerland 7.9%
- Others 40.1%



## TOP COMPONENTS AS OF 11-Jun-2026

Company	Ticker	Country	Currency	Index Weight (%)
BE SEMICONDUCTOR INDUSTRIES NV	BESI NA Equity	NL	EUR	1.44%
VAT GROUP AG	VACN SE Equity	CH	CHF	1.26%
BANK OF IRELAND GROUP PLC	BIRG ID Equity	IE	EUR	1.07%
BANCO BPM SPA	BAMI IM Equity	IT	EUR	1.02%
ANTOFAGASTA PLC	ANTO LN Equity	GB	GBp	1.01%
EPIROC AB-A	EPIA SS Equity	SE	SEK	0.97%
TERNA SPA	TRN IM Equity	IT	EUR	0.94%
BT GROUP PLC	BT/A LN Equity	GB	GBp	0.93%
ALFA LAVAL AB	ALFA SS Equity	SE	SEK	0.88%
EDP ENERGIAS DE PORTUGAL SA	EDP PL Equity	PT	EUR	0.87%

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