

# FACTSHEET - AS OF 20-Mar-2023

## Solactive Europe 600 Large Cap Index PR

### DESCRIPTION

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

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLOBUL7	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	/ .EU600LP	Last Price	1221.73
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price 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		

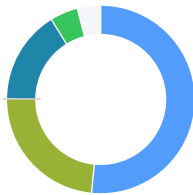
## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-5.02%	3.81%	8.35%	-1.21%	3.80%	22.17%
Performance (p.a.)						1.19%
Volatility (p.a.)	17.72%	13.68%	14.66%	15.87%	13.84%	19.30%
High	1287.05	1288.10	1288.10	1288.10	1288.10	1334.18
Low	1209.20	1176.86	1066.99	1066.99	1177.06	469.37
Sharpe Ratio*	-2.77	1.02	1.04	-0.23	1.17	-0.06
Max. Drawdown	-6.05%	-6.13%	-6.13%	-15.51%	-6.13%	-59.48%
VaR 95 \ 99				-26.5% \ -45.7%		-29.8% \ -57.7%
CVaR 95 \ 99				-37.4% \ -46.2%		-48.1% \ -80.3%

\* 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 CURRENCIES

- EUR 51.6%
- GBP 23.5%
- CHF 16.1%
- DKK 4.8%
- Others 4.0%



## COMPOSITION BY COUNTRIES

- GB 21.9%
- FR 18.7%
- CH 16.1%
- DE 12.7%
- Others 30.6%



## TOP COMPONENTS AS OF 20-Mar-2023

Company	Ticker	Country	Currency	Index Weight (%)
NESTLE SA	NESN SE Equity	CH	CHF	3.95%
ASML HOLDING NV	ASML NA Equity	NL	EUR	3.20%
NOVO NORDISK A/S	NOVOB DC Equity	DK	DKK	2.83%
LVMH MOET HENNESSY LOUIS VUITTON SE	MC FP Equity	FR	EUR	2.74%
ROCHE HOLDING AG	ROG SE Equity	CH	CHF	2.44%
ASTRAZENECA PLC	AZN LN Equity	GB	GBP	2.44%
SHELL PLC	SHEL LN Equity	GB	GBP	2.36%
NOVARTIS AG	NOVN SE Equity	CH	CHF	2.30%
TOTALENERGIES SE	TTE FP Equity	FR	EUR	1.75%
HSBC HOLDINGS PLC	HSBA LN Equity	GB	GBP	1.63%

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