

# FACTSHEET - Solactive Europe 600 Mid Cap Index PR AS OF 25-Jul-2025

## DESCRIPTION

The Solactive Europe 600 Mid Cap Index PR 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 price return index published in EUR and is reconstituted quarterly.

## HISTORICAL PERFORMANCE



## ANNUAL PERFORMANCE

Year	YTD	2024	2023	2022	2021	2020
Performance	13.45%	2.83%	12.63%	-22.08%	18.50%	1.03%

## CHARACTERISTICS

ISIN / WKN	DE000SLOBUP8	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	/ .EU600MP	Last Price	1979.89
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		

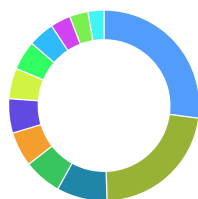
## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	3.11%	7.97%	9.24%	12.88%	13.45%	97.99%
Performance (p.a.)						3.62%
Volatility (p.a.)	8.18%	8.23%	16.79%	14.58%	16.18%	18.89%
High	1982.42	1982.42	1982.42	1982.42	1982.42	1982.42
Low	1920.09	1841.18	1638.75	1638.75	1638.75	435.41
Sharpe Ratio*	5.30	4.20	1.06	0.77	1.43	0.09
Max. Drawdown	-1.77%	-3.12%	-14.29%	-14.29%	-14.29%	-63.89%
VaR 95 \ 99				-22.0% \ -51.3%		-29.8% \ -57.3%
CVaR 95 \ 99				-39.5% \ -75.6%		-47.6% \ -78.2%

\* 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).

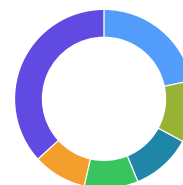
## COMPOSITION BY SECTORS

- Finance 27.1%
- Industrials 22.4%
- Non-Energy Materials 8.6%
- Consumer Non-Cyclicals 6.4%
- Healthcare 5.9%
- Utilities 5.8%
- Consumer Cyclicals 5.2%
- Business Services 5.0%
- Energy 4.4%
- Technology 3.4%
- Telecommunications 3.1%
- Consumer Services 2.7%



## COMPOSITION BY COUNTRIES

- United Kingdom 21.7%
- Sweden 11.2%
- France 10.9%
- Switzerland 9.7%
- Germany 9.7%
- Others 36.8%



## TOP COMPONENTS AS OF 25-Jul-2025

Company	Ticker	Country	Currency	Index Weight (%)
GALDERMA GROUP AG	GALD SE Equity	CH	CHF	1.10%
BANCO DE SABADELL SA	SAB SQ Equity	ES	EUR	1.08%
BT GROUP PLC	BT/A LN Equity	GB	GBp	1.08%
INTERNATIONAL CONSOLIDATED AIRLINES GROUP SA	IAG LN Equity	GB	GBp	1.06%
SAAB AB CLASS B	SAABB SS Equity	SE	SEK	1.03%
AIB GROUP PLC	AIBG ID Equity	IE	EUR	0.98%
SCHINDLER HOLDING AG	SCHP SE Equity	CH	CHF	0.91%
BANK OF IRELAND GROUP PLC	BIRG ID Equity	IE	EUR	0.88%
ABN AMRO BANK NV	ABN NA Equity	NL	EUR	0.88%
BANCO BPM SPA	BAMI IM Equity	IT	EUR	0.85%

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