

# FACTSHEET - AS OF 30-Nov-2021

## Solactive Europe 600 Mid Cap Index PR

### 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



### CHARACTERISTICS

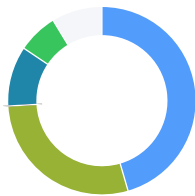
ISIN / WKN	DE000SLOBUP8	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	/ .EU600MP	Last Price	1849.86
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price Return	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 08.05.2006
Index Members	200		

## STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.46%	-4.29%	1.00%	16.44%	13.36%	84.99%
Performance (p.a.)	-	-	-	-	-	4.03%
Volatility (p.a.)	15.07%	13.35%	12.62%	12.81%	12.67%	19.48%
High	1955.14	1955.14	1955.14	1955.14	1955.14	1955.14
Low	1849.86	1821.71	1799.49	1568.14	1619.57	435.41
Sharpe Ratio	-1.70	-1.18	0.20	1.34	1.20	0.23
Max. Drawdown	-5.38%	-6.09%	-6.31%	-6.31%	-6.31%	-63.89%
VaR 95 \ 99				-24.1% \ -36.9%		-31.3% \ -57.8%
CVaR 95 \ 99				-33.1% \ -47.7%		-49.3% \ -81.7%

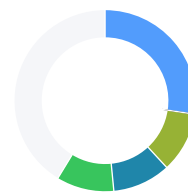
## COMPOSITION BY CURRENCIES

- EUR 45.5%
- GBP 28.6%
- SEK 10.3%
- CHF 6.9%
- Others 8.7%



## COMPOSITION BY COUNTRIES

- GB 27.4%
- FR 10.7%
- SE 10.3%
- DE 10.3%
- Others 41.3%



## TOP COMPONENTS AS OF 30-Nov-2021

Company	Ticker	Country	Currency	Index Weight (%)
EQT AB	EQT SS Equity	SE	SEK	1.18%
CRODA INTERNATIONAL PLC	CRDA LN Equity	GB	GBP	1.13%
HELLOFRESH SE	HFG GY Equity	DE	EUR	0.99%
EUROFINS SCIENTIFIC SE	ERF FP Equity	LU	EUR	0.99%
SPIRAX SARCO ENGINEERING PLC	SPX LN Equity	GB	GBP	0.92%
EPIROC AB-A	EPIA SS Equity	SE	SEK	0.91%
MONCLER SPA	MONC IM Equity	IT	EUR	0.91%
NATWEST GROUP PLC	NWG LN Equity	GB	GBP	0.89%
PUBLICIS GROUPE SA	PUB FP Equity	FR	EUR	0.89%
SARTORIUS STEDIM BIOTECH SA	DIM FP Equity	FR	EUR	0.86%

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