

FACTSHEET - AS OF 21-Jan-2022

Solactive Europe 600 Mid Cap Index NTR

DESCRIPTION

The Solactive Europe 600 Mid Cap Index NTR 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 net total return index published in EUR and is reconstituted quarterly.

HISTORICAL PERFORMANCE



CHARACTERISTICS

| | | | |
|---------------------|------------------|------------------------|---|
| ISIN / WKN | DE000SLOBUQ6 | Base Value / Base Date | 1000 Points / 08.05.2006 |
| Bloomberg / Reuters | / .EU600MN | Last Price | 2631.90 |
| Index Calculator | Solactive AG | Dividends | Reinvested |
| Index Type | Net 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 | 199 | | |

STATISTICS

| EUR | 30D | 90D | 180D | 360D | YTD | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|-----------------|
| Performance | -1.38% | -1.46% | -0.71% | 14.85% | -3.78% | 163.19% |
| Performance (p.a.) | | | | | | 6.35% |
| Volatility (p.a.) | 15.14% | 14.81% | 13.21% | 13.18% | 16.15% | 19.46% |
| High | 2774.39 | 2774.39 | 2774.39 | 2774.39 | 2774.39 | 2774.39 |
| Low | 2631.90 | 2602.90 | 2570.73 | 2250.60 | 2631.90 | 459.61 |
| Sharpe Ratio* | -0.99 | -0.35 | -0.06 | 1.19 | -2.99 | 0.36 |
| Max. Drawdown | -5.14% | -5.75% | -6.13% | -6.13% | -5.14% | -62.67% |
| VaR 95 \ 99 | | | | -24.2% \ -36.9% | | -31.1% \ -57.8% |
| CVaR 95 \ 99 | | | | -33.5% \ -47.6% | | -49.1% \ -81.6% |

* 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).

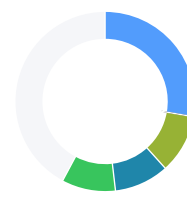
COMPOSITION BY CURRENCIES

- EUR 45.0%
- GBP 29.1%
- SEK 9.7%
- CHF 7.0%
- Others 9.2%



COMPOSITION BY COUNTRIES

- GB 27.7%
- FR 10.6%
- DE 9.8%
- SE 9.7%
- Others 42.2%



TOP COMPONENTS AS OF 21-Jan-2022

| Company | Ticker | Country | Currency | Index Weight (%) |
|-------------------------|----------------|---------|----------|------------------|
| NATWEST GROUP PLC | NWG LN Equity | GB | GBP | 1.03% |
| PUBLICIS GROUPE SA | PUB FP Equity | FR | EUR | 0.94% |
| CRODA INTERNATIONAL PLC | CRDA LN Equity | GB | GBP | 0.92% |
| EPIROC AB-A | EPIA SS Equity | SE | SEK | 0.89% |
| ERSTE GROUP BANK AG | EBS AV Equity | AT | EUR | 0.86% |
| EQT AB | EQT SS Equity | SE | SEK | 0.84% |
| FERROVIAL SA | FER SQ Equity | ES | EUR | 0.83% |
| CAIXABANK SA | CABK SQ Equity | ES | EUR | 0.82% |
| MONCLER SPA | MONC IM Equity | IT | EUR | 0.82% |
| SMURFIT KAPPA GROUP PLC | SKG ID Equity | IE | EUR | 0.81% |

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