

# FACTSHEET - AS OF 21-Jan-2022

## Solactive Europe 600 Mid Cap Index TR

### 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



### CHARACTERISTICS

ISIN / WKN	DE000SLOBUR4	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	/ .EU600MT	Last Price	2868.55
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	199		

## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.37%	-1.40%	-0.60%	15.37%	-3.77%	186.86%
Performance (p.a.)						6.94%
Volatility (p.a.)	15.14%	14.81%	13.21%	13.18%	16.15%	19.46%
High	3023.74	3023.74	3023.74	3023.74	3023.74	3023.74
Low	2868.55	2836.63	2800.07	2441.96	2868.55	466.25
Sharpe Ratio*	-0.98	-0.34	-0.05	1.23	-2.98	0.39
Max. Drawdown	-5.13%	-5.72%	-6.09%	-6.09%	-5.13%	-62.38%
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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