

FACTSHEET - AS OF 20-Mar-2023

Solactive Europe 600 Small Cap Index PR

DESCRIPTION

The Solactive Europe 600 Small Cap Index PR tracks the price movements of the 200 largest small 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	DE000SLOBUS2	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	/ .EU600SP	Last Price	1540.03
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	-6.48%	3.93%	7.68%	-12.28%	3.05%	54.00%
Performance (p.a.)						2.59%
Volatility (p.a.)	20.66%	17.81%	20.67%	20.91%	18.04%	20.06%
High	1653.03	1670.77	1670.77	1803.08	1670.77	2016.83
Low	1526.75	1481.73	1297.95	1297.95	1494.50	427.11
Sharpe Ratio*	-2.81	0.82	0.67	-0.71	0.68	0.01
Max. Drawdown	-7.64%	-8.62%	-9.24%	-28.01%	-8.62%	-65.91%
VaR 95 \ 99				-35.8% \ -51.0%		-32.6% \ -61.1%
CVaR 95 \ 99				-45.2% \ -55.1%		-50.4% \ -82.1%

* 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 42.8%
- GBP 24.2%
- SEK 15.5%
- CHF 5.5%
- Others 12.0%



COMPOSITION BY COUNTRIES

- GB 23.5%
- SE 14.6%
- FR 12.9%
- DE 9.0%
- Others 40.0%



TOP COMPONENTS AS OF 20-Mar-2023

Company	Ticker	Country	Currency	Index Weight (%)
JD SPORTS FASHION PLC	JD/ LN Equity	GB	GBP	0.87%
BEIJER REF AB	BEIJB SS Equity	SE	SEK	0.85%
ANDRITZ AG	ANDR AV Equity	AT	EUR	0.80%
DINO POLSKA SA	DNP PW Equity	PL	PLN	0.78%
SAAB AB CLASS B	SAABB SS Equity	SE	SEK	0.78%
LEONARDO SPA	LDO IM Equity	IT	EUR	0.77%
SPECTRIS PLC	SXS LN Equity	GB	GBP	0.77%
DASSAULT AVIATION SA	AM FP Equity	FR	EUR	0.76%
HELVETIA HOLDING AG	HELN SE Equity	CH	CHF	0.75%
INFRASTRUTTURE WIRELESS ITALIANE SPA	INW IM Equity	IT	EUR	0.72%

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