

# FACTSHEET - AS OF 03-May-2024

## Solactive Europe 600 Small Cap Index 5% AR

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SL0ME46 / SL0ME4	Base Value / Base Date	1000.0 Points / 08.05.2006
Bloomberg / Reuters	EU600S5 Index / .EU600S5	Last Price	1009.39
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Adjusted Return	Calculation	09:00 to 22:50 (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 08.05.2006
Index Members	200		

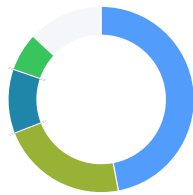
## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.05%	4.95%	12.06%	2.22%	2.05%	0.94%
Performance (p.a.)						0.05%
Volatility (p.a.)	11.80%	10.15%	12.83%	13.82%	10.92%	19.74%
High	1014.59	1014.59	1014.59	1014.59	1014.59	1304.85
Low	983.17	953.78	889.09	845.93	938.02	391.44
Sharpe Ratio*	-0.38	1.75	1.72	-0.12	0.20	-0.19
Max. Drawdown	-3.10%	-3.10%	-5.56%	-15.77%	-5.16%	-67.66%
VaR 95 \ 99				-23.7% \ -31.3%		-31.9% \ -59.0%
CVaR 95 \ 99				-29.3% \ -40.6%		-49.5% \ -80.9%

\* 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).

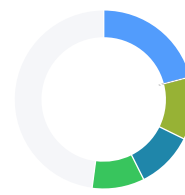
## COMPOSITION BY CURRENCIES

- EUR 47.0%
- GBP 22.1%
- SEK 11.2%
- DKK 6.7%
- Others 13.1%



## COMPOSITION BY COUNTRIES

- GB 20.9%
- FR 11.3%
- SE 10.4%
- DE 9.5%
- Others 47.9%



## TOP COMPONENTS AS OF 03-May-2024

Company	Ticker	Country	Currency	Index Weight (%)
KGHM POLSKA MIEDZ SA	KGH PW Equity	PL	PLN	0.79%
ALSTOM SA	ALO FP Equity	FR	EUR	0.77%
DIETEREN GROUP	DIE BB Equity	BE	EUR	0.77%
AAK AB	AAK SS Equity	SE	SEK	0.76%
BAWAG GROUP AG	BG AV Equity	AT	EUR	0.76%
RINGKJOEBING LANDBOBANK A/S	RILBA DC Equity	DK	DKK	0.76%
ARCADIS NV	ARCAD NA Equity	NL	EUR	0.75%
AMUNDI SA	AMUN FP Equity	FR	EUR	0.75%
TALANX AG	TLX GY Equity	DE	EUR	0.74%
RATIONAL AG	RAA GY Equity	DE	EUR	0.73%

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