

# FACTSHEET - AS OF 01-Dec-2021

## Solactive Europe 600 Index

### DESCRIPTION

The Solactive Europe 600 Index tracks the price movements of the 600 largest companies in the European market. 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

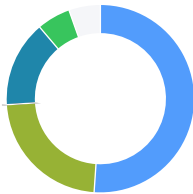
ISIN / WKN	DE000SLA9G16 / SLA9G1	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	- / .EU600	Last Price	1373.70
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price Return	Calculation	09:00am to 10:30pm (CET), every 60 seconds
Index Currency	EUR	History	Available daily back to 08.05.2006
Index Members	600		

## STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.72%	-0.89%	3.70%	19.07%	17.42%	37.37%
Performance (p.a.)	-	-	-	-	-	2.06%
Volatility (p.a.)	15.66%	13.49%	12.28%	12.19%	12.09%	19.33%
High	1428.69	1428.69	1428.69	1428.69	1428.69	1428.69
Low	1350.53	1318.14	1298.04	1130.55	1157.90	462.77
Sharpe Ratio	-1.18	-0.22	0.67	1.63	1.62	0.13
Max. Drawdown	-5.47%	-5.47%	-5.47%	-5.47%	-5.47%	-60.43%
VaR 95 \ 99				-24.3% \ -37.4%		-30.6% \ -58.0%
CVaR 95 \ 99				-32.8% \ -48.5%		-48.6% \ -81.7%

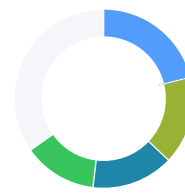
## COMPOSITION BY CURRENCIES

- EUR 51.1%
- GBP 22.9%
- CHF 14.8%
- SEK 5.8%
- Others 5.4%



## COMPOSITION BY COUNTRIES

- GB 21.2%
- FR 15.9%
- CH 14.8%
- DE 13.3%
- Others 34.7%



## TOP COMPONENTS AS OF 01-Dec-2021

Company	Ticker	Country	Currency	Index Weight (%)
NESTLE SA	NESN SE Equity	CH	CHF	2.99%
ASML HOLDING NV	ASML NA Equity	NL	EUR	2.97%
ROCHE HOLDING AG	ROG SE Equity	CH	CHF	2.45%
LVMH MOET HENNESSY LOUIS VUITTON SE	MC FP Equity	FR	EUR	1.82%
NOVARTIS AG	NOVN SE Equity	CH	CHF	1.66%
NOVO NORDISK A/S	NOVOB DC Equity	DK	DKK	1.55%
ASTRAZENECA PLC	AZN LN Equity	GB	GBP	1.46%
SIEMENS AG	SIE GY Equity	DE	EUR	1.19%
SAP SE	SAP GY Equity	DE	EUR	1.17%
UNILEVER PLC	ULVR LN Equity	GB	GBP	1.14%

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This info service is offered exclusively by Solactive AG, Platz der Einheit 1, D-60327 Frankfurt am Main|E-Mail: [indexing@solactive.com](mailto:indexing@solactive.com)

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