

FACTSHEET - AS OF 05-Jul-2022

Solactive Europe 600 Index TR

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 total return index published in EUR and is reconstituted quarterly.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLA9G32 / SLA9G3	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	- / .EU600T	Last Price	2012.93
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Total Return	Calculation	09:00am to 10:30pm (CET), every 60 seconds
Index Currency	EUR	History	Available daily back to 08.05.2006
Index Members	603		

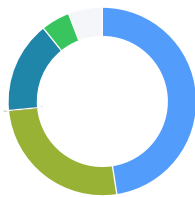
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-8.80%	-10.80%	-16.11%	-10.09%	-16.11%	101.29%
Performance (p.a.)						4.42%
Volatility (p.a.)	21.75%	19.40%	21.60%	17.86%	21.40%	19.39%
High	2227.68	2291.13	2399.55	2429.10	2429.10	2429.10
Low	2012.93	2012.93	2012.93	2012.93	2012.93	506.17
Sharpe Ratio*	-3.07	-1.88	-1.36	-0.54	-1.34	0.26
Max. Drawdown	-9.64%	-12.14%	-16.11%	-17.13%	-17.13%	-58.26%
VaR 95 \ 99				-31.8% \ -57.7%		-30.4% \ -57.7%
CVaR 95 \ 99				-45.2% \ -60.1%		-48.4% \ -80.4%

* 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).

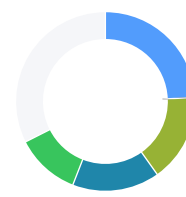
COMPOSITION BY CURRENCIES

- EUR 47.5%
- GBP 25.9%
- CHF 15.7%
- SEK 4.9%
- Others 5.9%



COMPOSITION BY COUNTRIES

- GB 24.3%
- FR 15.9%
- CH 15.8%
- DE 11.6%
- Others 32.5%



TOP COMPONENTS AS OF 05-Jul-2022

Company	Ticker	Country	Currency	Index Weight (%)
NESTLE SA	NESN SE Equity	CH	CHF	3.69%
ROCHE HOLDING AG	ROG SE Equity	CH	CHF	2.62%
ASTRAZENECA PLC	AZN LN Equity	GB	GBP	2.19%
NOVARTIS AG	NOVN SE Equity	CH	CHF	2.17%
SHELL PLC	SHEL LN Equity	GB	GBP	2.06%
NOVO NORDISK A/S	NOVOB DC Equity	DK	DKK	2.02%
ASML HOLDING NV	ASML NA Equity	NL	EUR	1.90%
LVMH MOET HENNESSY LOUIS VUITTON SE	MC FP Equity	FR	EUR	1.73%
TOTALENERGIES SE	TTE FP Equity	FR	EUR	1.49%
HSBC HOLDINGS PLC	HSBA LN Equity	GB	GBP	1.43%

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