

# FACTSHEET - Solactive Europe 600 Small Cap Index PR

## AS OF 18-Jun-2024



### 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



### ANNUAL PERFORMANCE

Year	YTD	2023	2022	2021	2020	2019
Performance	3.83%	9.31%	-24.39%	17.65%	-1.29%	25.81%

### CHARACTERISTICS

ISIN / WKN	DE000SLOBUS2	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	/.EU600SP	Last Price	1696.32
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	199		

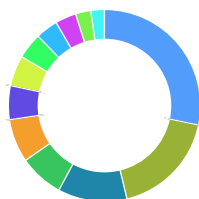
## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-3.25%	2.72%	4.32%	10.99%	3.83%	69.63%
Performance (p.a.)						2.96%
Volatility (p.a.)	13.69%	11.74%	11.19%	13.78%	11.32%	19.69%
High	1759.50	1759.50	1759.50	1759.50	1759.50	2016.83
Low	1677.98	1639.19	1553.34	1388.04	1553.34	427.11
Sharpe Ratio*	-2.69	0.67	0.47	0.54	0.41	-0.04
Max. Drawdown	-4.63%	-4.63%	-5.30%	-14.98%	-4.92%	-65.91%
VaR 95 \ 99				-24.2% \ -31.1%		-31.4% \ -58.8%
CVaR 95 \ 99				-28.5% \ -36.3%		-49.2% \ -80.1%

\* 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).

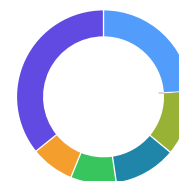
## COMPOSITION BY SECTORS

- Finance 28.3%
- Industrials 18.0%
- Non-Energy Materials 11.6%
- Consumer Cyclicals 7.5%
- Consumer Non-Cyclicals 7.3%
- Technology 5.7%
- Healthcare 5.2%
- Utilities 4.4%
- Energy 3.7%
- Consumer Services 3.5%
- Business Services 2.6%
- Telecommunications 2.3%



## COMPOSITION BY COUNTRIES

- United Kingdom 23.9%
- France 12.1%
- Sweden 11.6%
- Germany 8.5%
- Italy 8.1%
- Others 35.8%



## TOP COMPONENTS AS OF 18-Jun-2024

Company	Ticker	Country	Currency	Index Weight (%)
ALSTOM SA	ALO FP Equity	FR	EUR	0.96%
AAK AB	AAK SS Equity	SE	SEK	0.85%
HARGREAVES LANSDOWN PLC ORD	HL/ LN Equity	GB	GBP	0.84%
BAWAG GROUP AG	BG AV Equity	AT	EUR	0.80%
KGHM POLSKA MIEDZ SA	KGH PW Equity	PL	PLN	0.79%
TALANX AG	TLX GY Equity	DE	EUR	0.79%
LPP SA	LPP PW Equity	PL	PLN	0.78%
BRITISH LAND CO PLC	BLND LN Equity	GB	GBP	0.78%
RINGKJOEBING LANDBOBANK A/S	RILBA DC Equity	DK	DKK	0.77%
ARCADIS NV	ARCAD NA Equity	NL	EUR	0.74%

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