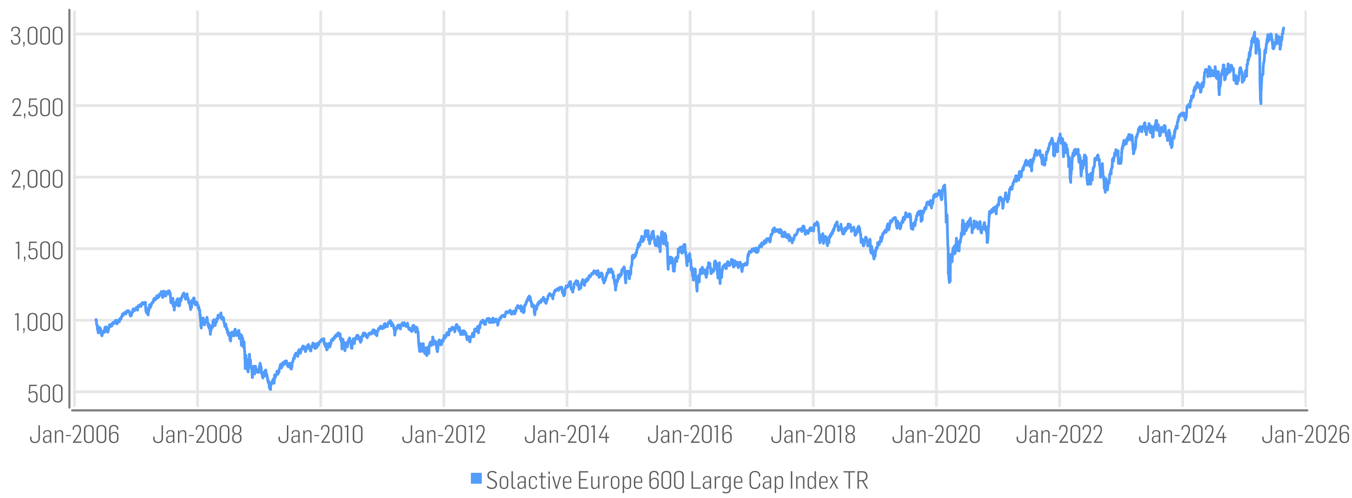
FACTSHEET - Solactive Europe 600 Large Cap Index TR
AS OF 22-Aug-2025

SOLACTIVE
German Index Engineering

DESCRIPTION

The Solactive Europe 600 Large Cap Index TR tracks the price movements of the 200 largest companies from the Solactive Europe 600 Index. 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



ANNUAL PERFORMANCE

Year	YTD	2024	2023	2022	2021	2020
Performance	13.62%	9.36%	16.82%	-7.79%	26.14%	-3.35%

CHARACTERISTICS

ISIN / WKN	DE000SL0BUN3	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	/ .EU600LT	Last Price	3042.64
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Total 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		

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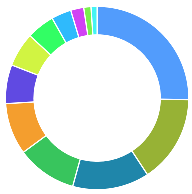
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	2.23%	3.20%	2.86%	10.67%	13.62%	204.26%
Performance (p.a.)						5.94%
Volatility (p.a.)	10.25%	9.43%	17.67%	14.62%	16.19%	18.55%
High	3042.64	3042.64	3042.64	3042.64	3042.64	3042.64
Low	2894.22	2894.22	2512.94	2512.94	2512.94	515.91
Sharpe Ratio*	2.82	1.24	0.22	0.61	1.24	0.22
Max. Drawdown	-2.93%	-3.55%	-16.59%	-16.59%	-16.59%	-57.23%
VaR 95 \ 99				-20.5% \ -56.9%		-28.5% \ -56.9%
CVaR 95 \ 99				-39.5% \ -77.6%		-46.2% \ -77.7%

* 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).

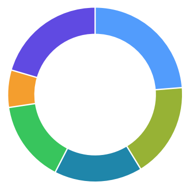
COMPOSITION BY SECTORS

- Finance 25.3%
- Industrials 15.5%
- Healthcare 13.6%
- Consumer Non-Cyclicals 10.6%
- Technology 9.1%
- Consumer Cyclicals 6.8%
- Non-Energy Materials 6.0%
- Energy 4.9%
- Utilities 3.5%
- Telecommunications 2.3%
- Business Services 1.3%
- Consumer Services 1.1%



COMPOSITION BY COUNTRIES

- United Kingdom 23.7%
- France 17.5%
- Germany 16.3%
- Switzerland 15.1%
- Netherlands 6.9%
- Others 20.5%



TOP COMPONENTS AS OF 22-Aug-2025

Company	Ticker	Country	Currency	Index Weight (%)
ASML HOLDING NV	ASML NA Equity	NL	EUR	2.68%
SAP SE	SAP GY Equity	DE	EUR	2.56%
ASTRAZENECA PLC	AZN LN Equity	GB	GBp	2.23%
NESTLE SA	NESN SE Equity	CH	CHF	2.22%
NOVARTIS AG	NOVN SE Equity	CH	CHF	2.22%
HSBC HOLDINGS PLC	HSBA LN Equity	GB	GBp	2.10%
ROCHE HOLDING AG	ROG SE Equity	CH	CHF	2.10%
SHELL PLC	SHEL LN Equity	GB	GBp	1.97%
SIEMENS AG	SIE GY Equity	DE	EUR	1.89%
NOVO NORDISK A/S	NOVOB DC Equity	DK	DKK	1.65%

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