

FACTSHEET - AS OF 13-Aug-2025

Solactive Europe 500 Select Index PR

DESCRIPTION

The Solactive Europe 500 Select Index PR intends to track the performance of the largest 500 companies from the Solactive Europe 600 Index. The index is calculated as a price return index in EUR and reconstituted quarterly.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	SL0Q9T	Base Value / Base Date	1000 Points / 07.06.2006
Bloomberg / Reuters	/ .SEU500SP	Last Price	1741.50
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 07.06.2006
Index Members	499		

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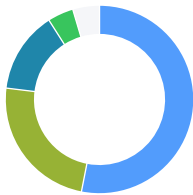
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	0.66%	0.63%	-0.41%	7.54%	9.04%	74.15%
Performance (p.a.)						2.93%
Volatility (p.a.)	10.33%	9.39%	17.53%	14.45%	16.31%	18.49%
High	1744.51	1753.15	1784.01	1784.01	1784.01	1784.01
Low	1693.31	1693.31	1486.46	1486.46	1486.46	505.58
Sharpe Ratio*	0.62	0.07	-0.16	0.40	0.81	0.05
Max. Drawdown	-2.93%	-3.41%	-16.68%	-16.68%	-16.68%	-60.28%
VaR 95 \ 99				-20.1% \ -56.1%		-28.3% \ -56.5%
CVaR 95 \ 99				-39.2% \ -77.2%		-46.3% \ -78.0%

* 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 53.1%
- GBp 23.8%
- CHF 14.0%
- SEK 4.4%
- Others 4.6%



COMPOSITION BY COUNTRIES

- GB 22.7%
- DE 15.2%
- FR 15.1%
- CH 14.3%
- Others 32.7%



TOP COMPONENTS AS OF 13-Aug-2025

Company	Ticker	Country	Currency	Index Weight (%)
ASML HOLDING NV	ASML NA Equity	NL	EUR	2.26%
SAP SE	SAP GY Equity	DE	EUR	2.24%
NOVARTIS AG	NOVN SE Equity	CH	CHF	1.86%
NESTLE SA	NESN SE Equity	CH	CHF	1.83%
ASTRAZENECA PLC	AZN LN Equity	GB	GBp	1.82%
HSBC HOLDINGS PLC	HSBA LN Equity	GB	GBp	1.79%
ROCHE HOLDING AG	ROG SE Equity	CH	CHF	1.70%
SHELL PLC	SHEL LN Equity	GB	GBp	1.70%
SIEMENS AG	SIE GY Equity	DE	EUR	1.56%
ALLIANZ SE	ALV GY Equity	DE	EUR	1.30%

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