

FACTSHEET - Solactive Europe 600 Index TR

AS OF 04-Jul-2025

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



ANNUAL PERFORMANCE

Year	YTD	2024	2023	2022	2021	2020
Performance	10.05%	8.71%	16.53%	-10.49%	24.96%	-2.07%

CHARACTERISTICS

ISIN / WKN	DE000SLA9G32 / SLA9G3	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	- / .EU600T	Last Price	2994.31
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	599		

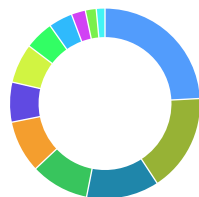
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.62%	11.14%	9.33%	9.21%	10.05%	199.43%
Performance (p.a.)						5.89%
Volatility (p.a.)	8.78%	18.59%	17.46%	14.99%	17.41%	18.55%
High	3058.40	3058.40	3058.40	3058.40	3058.40	3058.40
Low	2958.28	2551.71	2551.71	2551.71	2551.71	506.17
Sharpe Ratio*	-2.28	2.77	1.03	0.50	1.08	0.21
Max. Drawdown	-3.27%	-5.29%	-16.17%	-16.17%	-16.17%	-58.26%
VaR 95 \ 99				-20.5% \ -56.1%		-28.7% \ -56.9%
CVaR 95 \ 99				-41.4% \ -77.1%		-46.3% \ -77.8%

* 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 24.1%
- Industrials 16.6%
- Healthcare 12.3%
- Consumer Non-Cyclicals 9.9%
- Technology 8.9%
- Consumer Cyclicals 6.8%
- Non-Energy Materials 6.7%
- Energy 4.9%
- Utilities 4.1%
- Telecommunications 2.4%
- Business Services 1.8%
- Consumer Services 1.5%



COMPOSITION BY COUNTRIES

- United Kingdom 23.3%
- France 16.1%
- Germany 15.2%
- Switzerland 14.3%
- Netherlands 6.8%
- Others 24.3%



TOP COMPONENTS AS OF 04-Jul-2025

Company	Ticker	Country	Currency	Index Weight (%)
SAP SE	SAP GY Equity	DE	EUR	2.38%
ASML HOLDING NV	ASML NA Equity	NL	EUR	2.31%
NESTLE SA	NESN SE Equity	CH	CHF	2.02%
NOVARTIS AG	NOVN SE Equity	CH	CHF	1.88%
ROCHE HOLDING AG	ROG SE Equity	CH	CHF	1.78%
NOVO NORDISK A/S	NOVOB DC Equity	DK	DKK	1.73%
SHELL PLC	SHEL LN Equity	GB	GBp	1.66%
HSBC HOLDINGS PLC	HSBA LN Equity	GB	GBp	1.65%
ASTRAZENECA PLC	AZN LN Equity	GB	GBp	1.63%
SIEMENS AG	SIE GY Equity	DE	EUR	1.45%

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