

# FACTSHEET - AS OF 07-Apr-2026

## Solactive Europe 500 Select Index NTR

### DESCRIPTION

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

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	SLOQ9U	Base Value / Base Date	1000 Points / 07.06.2006
Bloomberg / Reuters	/ .SEU500SN	Last Price	3178.42
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total 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		

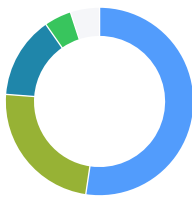
## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.03%	-1.90%	4.20%	24.23%	0.15%	217.84%
Performance (p.a.)						6.00%
Volatility (p.a.)	19.26%	15.32%	12.94%	11.68%	15.18%	18.32%
High	3252.63	3400.94	3400.94	3400.94	3400.94	3400.94
Low	3079.78	3079.78	3002.99	2627.26	3079.78	541.42
Sharpe Ratio*	-0.71	-0.62	0.52	1.94	-0.09	0.22
Max. Drawdown	-5.31%	-9.44%	-9.44%	-9.44%	-9.44%	-58.46%
VaR 95 \ 99				-17.0% \ -30.4%		-28.0% \ -56.1%
CVaR 95 \ 99				-26.6% \ -44.0%		-45.7% \ -77.0%

\* 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 52.4%
- GBp 23.9%
- CHF 14.1%
- SEK 4.7%
- Others 5.0%



## COMPOSITION BY COUNTRIES

- GB 22.9%
- FR 14.3%
- CH 14.3%
- DE 13.5%
- Others 34.9%



## TOP COMPONENTS AS OF 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
ASML HOLDING NV	ASML NA Equity	NL	EUR	3.64%
ASTRAZENECA PLC	AZN LN Equity	GB	GBp	2.21%
HSBC HOLDINGS PLC	HSBA LN Equity	GB	GBp	2.14%
NOVARTIS AG	NOVN SE Equity	CH	CHF	2.11%
ROCHE HOLDING AG	ROP SE Equity	CH	CHF	2.03%
SHELL PLC	SHEL LN Equity	GB	GBp	2.01%
NESTLE SA	NESN SE Equity	CH	CHF	1.87%
TOTALENERGIES SE	TTE FP Equity	FR	EUR	1.38%
SIEMENS AG	SIE GY Equity	DE	EUR	1.34%
SAP SE	SAP GY Equity	DE	EUR	1.28%

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