

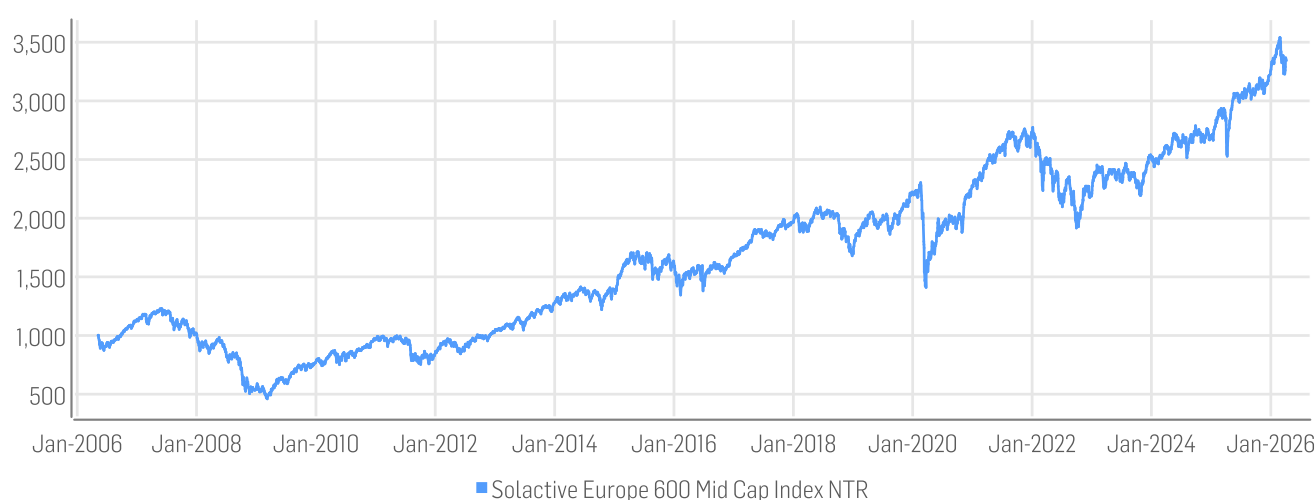
FACTSHEET - Solactive Europe 600 Mid Cap Index NTR

AS OF 07-Apr-2026

DESCRIPTION

The Solactive Europe 600 Mid Cap Index NTR tracks the price movements of the 200 largest mid cap companies from the Solactive Europe 600 Index. Constituents are selected and weighted based on free float market capitalization. The index is a net total return index published in EUR and is reconstituted quarterly.

HISTORICAL PERFORMANCE



ANNUAL PERFORMANCE

Year	YTD	2025	2024	2023	2022	2021
Performance	2.86%	21.39%	5.73%	15.80%	-20.03%	20.68%

CHARACTERISTICS

ISIN / WKN	DE000SLOBUQ6	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	/.EU600MN	Last Price	3343.90
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 08.05.2006
Index Members	199		

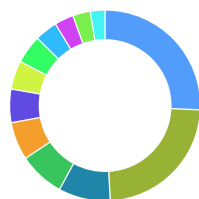
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.59%	0.33%	6.80%	27.58%	2.86%	234.39%
Performance (p.a.)						6.25%
Volatility (p.a.)	19.78%	15.13%	12.69%	11.37%	14.97%	18.70%
High	3386.82	3540.13	3540.13	3540.13	3540.13	3540.13
Low	3227.84	3227.84	3061.85	2700.75	3227.84	459.61
Sharpe Ratio*	-0.45	-0.04	0.97	2.30	0.62	0.23
Max. Drawdown	-4.69%	-8.82%	-8.82%	-8.82%	-8.82%	-62.67%
VaR 95 \ 99				-15.8% \ -31.4%		-29.4% \ -55.8%
CVaR 95 \ 99				-26.7% \ -48.4%		-46.9% \ -77.2%

* 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).

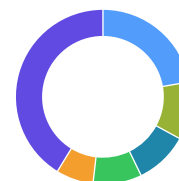
COMPOSITION BY SECTORS

- Industrials 25.7%
- Finance 23.4%
- Non-Energy Materials 8.8%
- Utilities 7.8%
- Consumer Non-Cyclicals 6.4%
- Energy 5.7%
- Consumer Cyclical 4.8%
- Healthcare 4.8%
- Telecommunications 3.8%
- Business Services 3.2%
- Technology 3.0%
- Consumer Services 2.5%



COMPOSITION BY COUNTRIES

- United Kingdom 22.3%
- Sweden 10.7%
- France 9.9%
- Germany 9.0%
- Italy 6.9%
- Others 41.3%



TOP COMPONENTS AS OF 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
ACTIVIDADES DE CONSTRUCCION Y SERVICIOS SA	ACS SQ Equity	ES	EUR	1.31%
ORLEN SA	PKN PW Equity	PL	PLN	1.25%
WARTSILA OYJ ABP	WRTIV FH Equity	FI	EUR	1.07%
KONGSBERG GRUPPEN ASA	KOG NO Equity	NO	NOK	1.06%
BANK OF IRELAND GROUP PLC	BIRG ID Equity	IE	EUR	1.00%
BT GROUP PLC	BT/A LN Equity	GB	GBp	0.99%
TERNA SPA	TRN IM Equity	IT	EUR	0.96%
VAT GROUP AG	VACN SE Equity	CH	CHF	0.95%
EDP ENERGIAS DE PORTUGAL SA	EDP PL Equity	PT	EUR	0.94%
BE SEMICONDUCTOR INDUSTRIES NV	BESI NA Equity	NL	EUR	0.93%

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