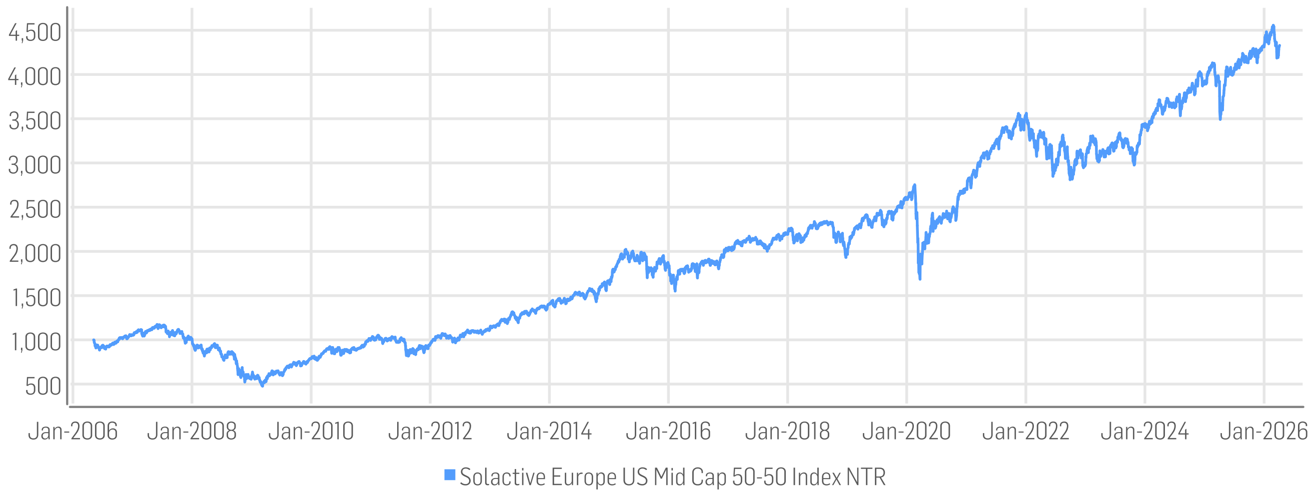
FACTSHEET - AS OF 06-Apr-2026
Solactive Europe US Mid Cap 50-50 Index NTR

DESCRIPTION

The Solactive Europe US Mid Cap 50-50 Index NTR intends to track the performance of mid-size companies from the US and European stock market and is based on the Solactive Global Benchmark Series. Constituents are selected based on company market capitalization and weights are based on the free-float market capitalization. The index is calculated as a net total return index in EUR and reconstituted quarterly.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SL0EWT0 / SL0EWT	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	SEUUS50N Index / .SEUUS50N	Last Price	4329.14
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	333		

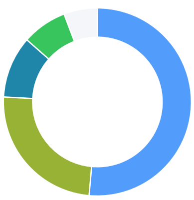
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.71%	-2.12%	1.53%	21.81%	0.39%	332.91%
Performance (p.a.)						7.64%
Volatility (p.a.)	12.50%	11.55%	10.24%	10.53%	11.46%	17.44%
High	4374.42	4556.95	4556.95	4556.95	4556.95	4556.95
Low	4186.16	4186.16	4132.86	3554.13	4186.16	476.49
Sharpe Ratio*	-1.67	-0.89	0.12	1.92	-0.04	0.33
Max. Drawdown	-4.95%	-8.14%	-8.14%	-8.14%	-8.14%	-59.42%
VaR 95 \ 99				-16.9% \ -26.1%		-27.2% \ -53.7%
CVaR 95 \ 99				-22.9% \ -27.7%		-44.0% \ -75.9%

* 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

- USD 51.4%
- EUR 24.4%
- GBp 10.6%
- CHF 7.7%
- Others 5.8%



COMPOSITION BY COUNTRIES

- US 47.6%
- GB 10.9%
- CH 8.7%
- NL 5.9%
- Others 26.8%

TOP COMPONENTS AS OF 06-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
KONINKLIJKE AHOLD DELHAIZE N	AD NA Equity	NL	EUR	1.16%
LEGRAND SA	LR FP Equity	FR	EUR	1.07%
ASM INTERNATIONAL NV	ASM NA Equity	NL	EUR	0.96%
SANDOZ GROUP AG	SDZ SE Equity	CH	CHF	0.88%
REPSOL SA	REP SQ Equity	ES	EUR	0.85%
GIVAUDAN SA	GIVN SE Equity	CH	CHF	0.85%
SWISS LIFE HOLDING AG	SLHN SE Equity	CH	CHF	0.85%
AMRIZE AG	AMRZ SE Equity	CH	CHF	0.70%
ADIDAS AG	ADS GY Equity	DE	EUR	0.70%
SIKA AG	SIKA SE Equity	CH	CHF	0.68%

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