

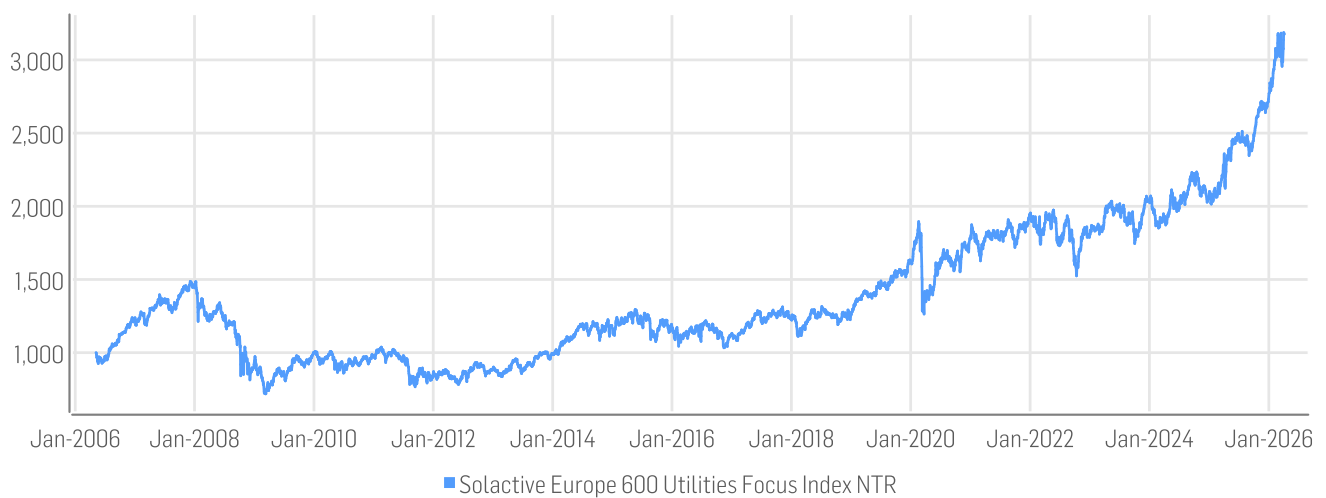
FACTSHEET - AS OF 07-Apr-2026

Solactive Europe 600 Utilities Focus Index NTR

DESCRIPTION

The Solactive Europe 600 Utilities Focus Index NTR intends to track the performance of utility companies within the Solactive Europe 600 Index. It is calculated as a net total return index in EUR and reconstituted quarterly. Constituents are weighted based on free float market capitalization.

HISTORICAL PERFORMANCE



CHARACTERISTICS

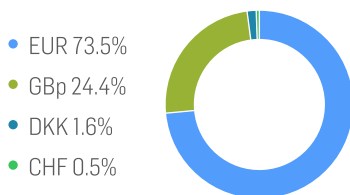
ISIN / WKN	SLORAT	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	/ .SE6UFN	Last Price	3176.37
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 08.05.2006
Index Members	31		

STATISTICS

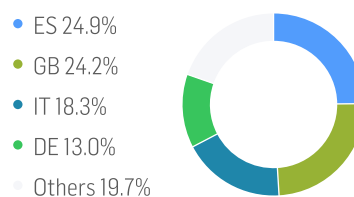
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	4.74%	11.77%	25.39%	44.18%	16.31%	217.64%
Performance (p.a.)						5.98%
Volatility (p.a.)	24.41%	19.46%	15.41%	13.76%	19.25%	18.86%
High	3187.14	3187.14	3187.14	3187.14	3187.14	3187.14
Low	2955.78	2789.76	2533.11	2237.10	2771.33	718.24
Sharpe Ratio*	3.02	2.83	3.66	3.13	3.88	0.21
Max. Drawdown	-7.15%	-7.15%	-7.15%	-7.15%	-7.15%	-51.71%
VaR 95 \ 99				-21.3% \ -38.8%		-28.7% \ -52.0%
CVaR 95 \ 99				-31.5% \ -54.4%		-44.8% \ -79.6%

* 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



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
IBERDROLA SA	IBE SQ Equity	ES	EUR	19.68%
ENEL SPA	ENEL IM Equity	IT	EUR	11.81%
NATIONAL GRID PLC	NG/ LN Equity	GB	GBp	11.77%
ENGIE SA	ENGI FP Equity	FR	EUR	8.00%
EON SE	EOAN GY Equity	DE	EUR	6.84%
RWE AG	RWE GY Equity	DE	EUR	6.19%
SSE PLC	SSE LN Equity	GB	GBp	5.87%
VEOLIA ENVIRONNEMENT SA	VIE FP Equity	FR	EUR	3.56%
TERNA SPA	TRN IM Equity	IT	EUR	2.22%
EDP ENERGIAS DE PORTUGAL SA	EDP PL Equity	PT	EUR	2.19%

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