

FACTSHEET - AS OF 07-Apr-2026

Solactive Europe 600 Utilities Capped Index TR

HISTORICAL PERFORMANCE



CHARACTERISTICS

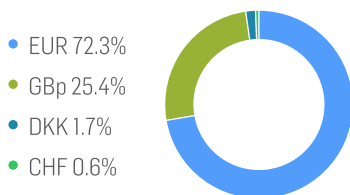
| | | | |
|---------------------|-----------------------|------------------------|---|
| ISIN / WKN | DE000SLOTFT3 / SLOTFT | Base Value / Base Date | 1000 Points / 08.05.2006 |
| Bloomberg / Reuters | / .EU6UTCT | Last Price | 3715.82 |
| Index Calculator | Solactive AG | Dividends | Reinvested |
| Index Type | Total Return | Calculation | 8:00 am to 10:50 pm (CET), every 15 seconds |
| Index Currency | EUR | History | Available daily back to 08.05.2006 |
| Index Members | 27 | | |

STATISTICS

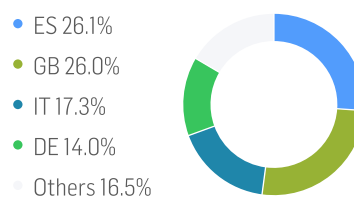
| EUR | 30D | 90D | 180D | 360D | YTD | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|-----------------|
| Performance | 4.87% | 11.82% | 26.08% | 47.04% | 16.56% | 271.58% |
| Performance (p.a.) | | | | | | 6.81% |
| Volatility (p.a.) | 25.17% | 20.00% | 15.85% | 14.18% | 19.80% | 19.25% |
| High | 3730.08 | 3730.08 | 3730.08 | 3730.08 | 3730.08 | 3730.08 |
| Low | 3456.76 | 3263.40 | 2947.11 | 2567.14 | 3237.68 | 748.70 |
| Sharpe Ratio* | 3.04 | 2.77 | 3.67 | 3.24 | 3.85 | 0.25 |
| Max. Drawdown | -7.33% | -7.33% | -7.33% | -7.33% | -7.33% | -51.00% |
| VaR 95 \ 99 | | | | -21.6% \ -40.9% | | -29.4% \ -53.0% |
| CVaR 95 \ 99 | | | | -32.6% \ -55.0% | | -45.7% \ -80.0% |

* 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



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 07-Apr-2026

| Company | Ticker | Country | Currency | Index Weight (%) |
|-----------------------------|----------------|---------|----------|------------------|
| IBERDROLA SA | IBE SQ Equity | ES | EUR | 21.19% |
| ENEL SPA | ENEL IM Equity | IT | EUR | 12.71% |
| NATIONAL GRID PLC | NG/ LN Equity | GB | GBp | 12.67% |
| ENGIE SA | ENGI FP Equity | FR | EUR | 8.61% |
| EON SE | EOAN GY Equity | DE | EUR | 7.36% |
| RWE AG | RWE GY Equity | DE | EUR | 6.66% |
| SSE PLC | SSE LN Equity | GB | GBp | 6.32% |
| TERNA SPA | TRN IM Equity | IT | EUR | 2.39% |
| EDP ENERGIAS DE PORTUGAL SA | EDP PL Equity | PT | EUR | 2.36% |
| ENDESA SA | ELE SQ Equity | ES | EUR | 2.02% |

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This info service is offered exclusively by Solactive AG, Platz der Einheit 1, D-60327 Frankfurt am Main | E-Mail: indexing@solactive.com

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