

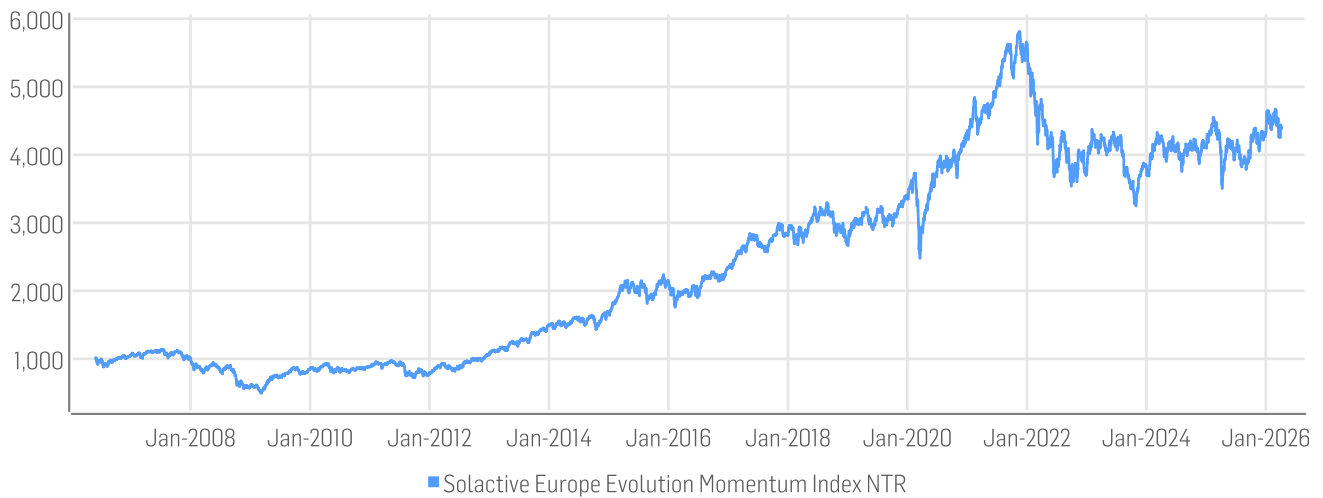
FACTSHEET - AS OF 07-Apr-2026

Solactive Europe Evolution Momentum Index NTR

DESCRIPTION

Solactive Europe Evolution Momentum Index NTR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOD1B6 / SLOD1B	Base Value / Base Date	1000 Points / 31.05.2006
Bloomberg / Reuters	SOLEUEVN Index/ .SOLEUEVN	Last Price	4381.27
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 31.05.2006
Index Members	14		

STATISTICS

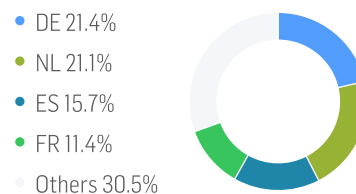
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.37%	-5.38%	2.52%	20.60%	1.26%	338.13%
Performance (p.a.)						7.73%
Volatility (p.a.)	23.71%	23.19%	19.83%	19.01%	23.30%	20.43%
High	4539.34	4671.61	4671.61	4671.61	4671.61	5809.06
Low	4252.37	4252.37	4055.17	3740.91	4252.37	495.64
Sharpe Ratio*	-0.73	-0.95	0.16	1.00	0.12	0.28
Max. Drawdown	-6.32%	-8.97%	-8.97%	-10.62%	-8.97%	-56.42%
VaR 95 \ 99				-30.4% \ -42.2%		-34.1% \ -56.2%
CVaR 95 \ 99				-39.8% \ -53.8%		-48.9% \ -74.2%

* 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 CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
STMICROELECTRONICS NV	STMPA FP Equity	NL	EUR	10.73%
UCB SA	UCB BB Equity	BE	EUR	10.38%
NOKIA OYJ	NOKIA FH Equity	FI	EUR	10.35%
INDRA SISTEMAS SA	IDR SQ Equity	ES	EUR	10.23%
SANOFI SA	SAN FP Equity	FR	EUR	10.09%
INPOST SA	INPST NA Equity	LU	EUR	9.80%
INFINEON TECHNOLOGIES AG	IFX GY Equity	DE	EUR	9.73%
ASML HOLDING NV	ASML NA Equity	NL	EUR	9.03%
MERCK KGAA	MRK GY Equity	DE	EUR	8.66%
AMADEUS IT GROUP SA CLASS A	AMS SQ Equity	ES	EUR	5.44%

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