

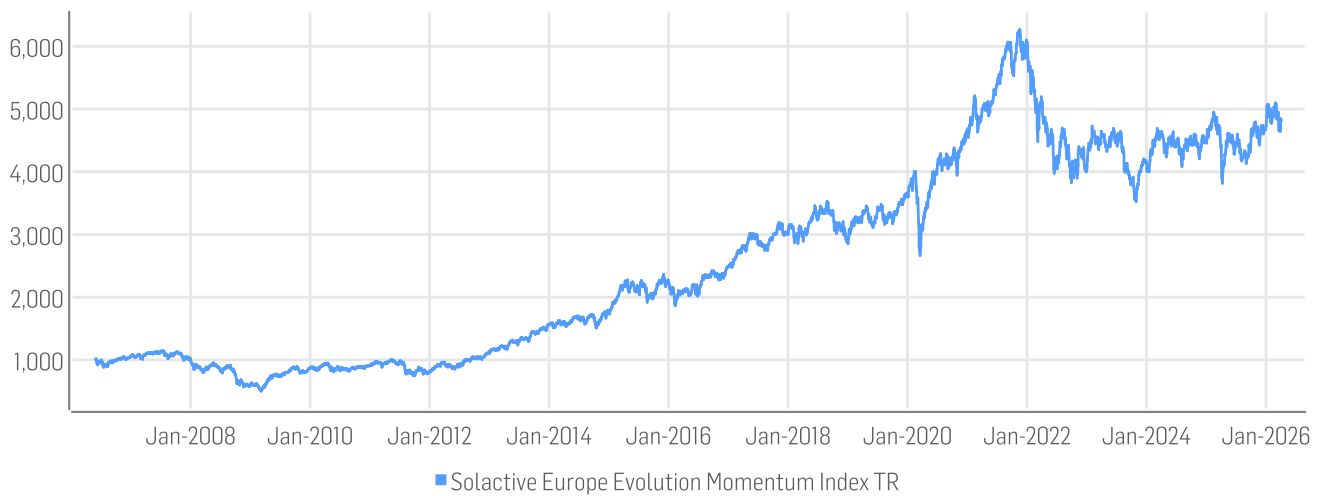
FACTSHEET - AS OF 06-Apr-2026

Solactive Europe Evolution Momentum Index TR

DESCRIPTION

Solactive Europe Evolution Momentum Index TR

HISTORICAL PERFORMANCE



CHARACTERISTICS

| | | | |
|---------------------|---------------------------|------------------------|---|
| ISIN / WKN | DE000SL0D1C4 / SL0D1C | Base Value / Base Date | 1000 Points / 31.05.2006 |
| Bloomberg / Reuters | SOLEUEVT Index/ .SOLEUEVT | Last Price | 4822.03 |
| Index Calculator | Solactive AG | Dividends | Reinvested |
| Index Type | 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

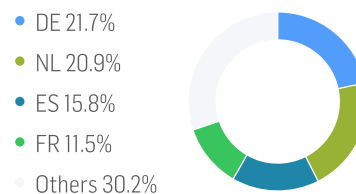
| EUR | 30D | 90D | 180D | 360D | YTD | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|-----------------|
| Performance | -0.57% | -2.92% | 3.47% | 21.97% | 2.13% | 382.20% |
| Performance (p.a.) | | | | | | 8.25% |
| Volatility (p.a.) | 24.14% | 23.37% | 19.79% | 19.01% | 23.42% | 20.43% |
| High | 4955.88 | 5100.29 | 5100.29 | 5100.29 | 5100.29 | 6264.51 |
| Low | 4643.09 | 4643.09 | 4425.23 | 3953.55 | 4643.09 | 501.10 |
| Sharpe Ratio* | -0.36 | -0.57 | 0.26 | 1.07 | 0.27 | 0.31 |
| Max. Drawdown | -6.31% | -8.96% | -8.96% | -10.54% | -8.96% | -56.20% |
| VaR 95 \ 99 | | | | -30.4% \ -42.2% | | -34.1% \ -56.2% |
| CVaR 95 \ 99 | | | | -39.7% \ -53.8% | | -48.9% \ -74.1% |

* 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 06-Apr-2026

| Company | Ticker | Country | Currency | Index Weight (%) |
|-----------------------------|-----------------|---------|----------|------------------|
| UCB SA | UCB BB Equity | BE | EUR | 10.34% |
| SANOFI SA | SAN FP Equity | FR | EUR | 10.27% |
| INDRA SISTEMAS SA | IDR SQ Equity | ES | EUR | 10.23% |
| STMICROELECTRONICS NV | STMPA FP Equity | NL | EUR | 10.22% |
| NOKIA OYJ | NOKIA FH Equity | FI | EUR | 10.09% |
| INFINEON TECHNOLOGIES AG | IFX GY Equity | DE | EUR | 9.83% |
| INPOST SA | INPST NA Equity | LU | EUR | 9.73% |
| ASML HOLDING NV | ASML NA Equity | NL | EUR | 9.34% |
| MERCK KGAA | MRK GY Equity | DE | EUR | 8.79% |
| AMADEUS IT GROUP SA CLASS A | AMS SQ Equity | ES | EUR | 5.55% |

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