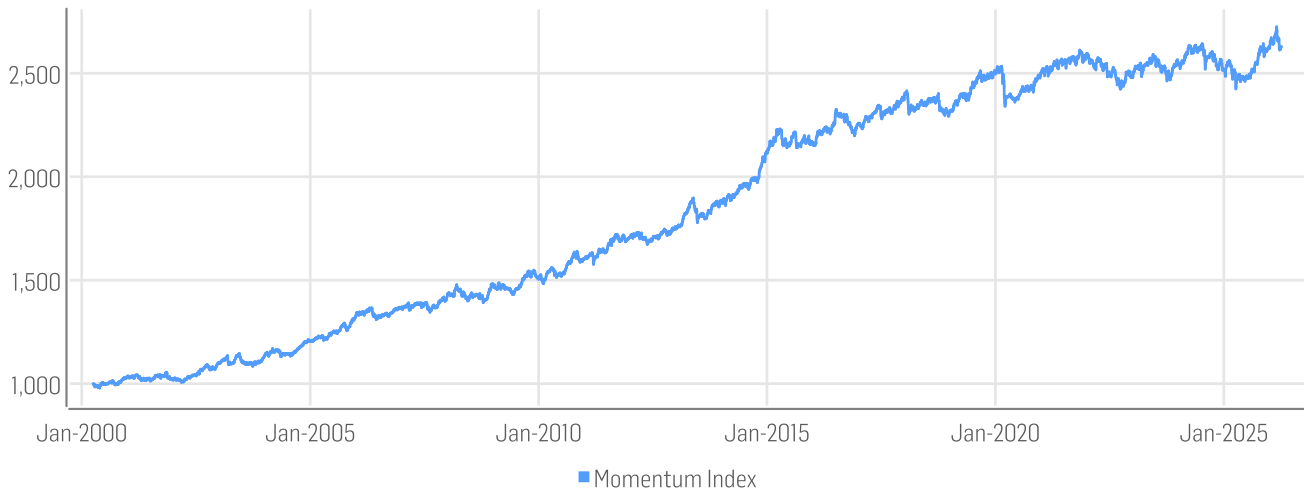


# FACTSHEET - AS OF 07-Apr-2026

## Momentum Index

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SL0LRB3 / SL0LRB	Base Value / Base Date	2612.31971297003 Points / 17.06.2024
Bloomberg / Reuters	CSEAMTM5 Index / .CSEAMTM5	Last Price	2627.23
Index Calculator	Solactive AG	52W High	2724.83
Index Type	Excess Return	52W Low	2423.97
Index Currency	USD	Calculation	11:55 PM (CET)
Dividends	Reinvested	History	Available daily back to 17.06.2024

### STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.14%	-1.05%	1.16%	7.05%	0.06%	0.57%
Performance (p.a.)						0.32%
Volatility (p.a.)	5.59%	5.91%	5.53%	4.71%	5.98%	5.15%
High	2671.00	2724.83	2724.83	2724.83	2724.83	2724.83
Low	2612.42	2612.42	2580.58	2458.97	2612.42	2423.97
Sharpe Ratio*	-2.98	-1.33	-0.24	0.74	-0.57	-0.65
Max. Drawdown	-2.19%	-4.13%	-4.13%	-4.13%	-4.13%	-8.30%
VaR 95 \ 99				-7.2% \ -13.4%		-8.6% \ -16.6%
CVaR 95 \ 99				-11.5% \ -18.3%		-13.7% \ -24.3%

\* 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).

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