

FACTSHEET - AS OF 07-Apr-2026

Solactive Europe Diversified Market Leaders Index PR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOSJ11 / SLOSJ1	Base Value / Base Date	1000.0 Points / 05.08.2015
Bloomberg / Reuters	/ .SOLEMLDP	Last Price	1877.90
Index Calculator	Solactive AG	Dividends	Not Reinvested
Index Type	Price Return	Calculation	09:00 to 22:50 (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 05.08.2015
Index Members	56		

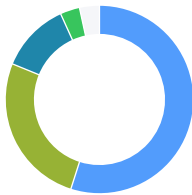
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.63%	-5.00%	3.35%	26.96%	-2.92%	87.79%
Performance (p.a.)						6.08%
Volatility (p.a.)	24.38%	20.08%	16.53%	14.83%	19.58%	18.11%
High	1948.51	2065.71	2065.71	2065.71	2065.71	2065.71
Low	1810.30	1810.30	1789.16	1521.40	1810.30	670.86
Sharpe Ratio*	-0.82	-1.03	0.30	1.72	-0.64	0.23
Max. Drawdown	-7.09%	-12.36%	-12.36%	-12.36%	-12.36%	-38.18%
VaR 95 \ 99				-21.2% \ -44.1%		-28.0% \ -57.6%
CVaR 95 \ 99				-34.1% \ -52.7%		-45.7% \ -79.7%

* 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

- EUR 54.9%
- GBp 26.2%
- CHF 12.0%
- SEK 3.4%
- Others 3.4%



COMPOSITION BY COUNTRIES

- GB 25.1%
- DE 16.7%
- FR 12.7%
- CH 12.0%
- Others 33.4%



TOP COMPONENTS AS OF 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
SIEMENS ENERGY AG	ENR GY Equity	DE	EUR	4.96%
BANCO SANTANDER SA	SAN SQ Equity	ES	EUR	4.09%
BANCO BILBAO VIZCAYA ARGENTARIA SA	BBVA SQ Equity	ES	EUR	3.66%
ROLLS-ROYCE HOLDINGS PLC	RR/ LN Equity	GB	GBp	3.42%
LLOYDS BANKING GROUP PLC	LLOY LN Equity	GB	GBp	3.17%
BARCLAYS PLC	BARC LN Equity	GB	GBp	2.95%
UNICREDIT SPA	UCG IM Equity	IT	EUR	2.94%
HOLCIM LTD	HOLN SE Equity	CH	CHF	2.63%
ING GROEP NV	INGA NA Equity	NL	EUR	2.48%
HSBC HOLDINGS PLC	HSBA LN Equity	GB	GBp	2.37%

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