

# FACTSHEET - AS OF 06-Apr-2026

## Solactive Europe Diversified Market Leaders Index 5% AR

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLOSJ52 / SLOSJ5	Base Value / Base Date	636.0 Points / 05.08.2015
Bloomberg / Reuters	SOLEMLD5 Index / .SOLEMLD5	Last Price	887.48
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Adjusted Return	Calculation	09:00 to 22:53 (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 05.08.2015
Index Members	57		

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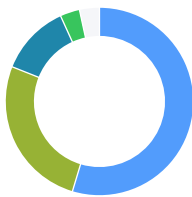
## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.74%	-4.83%	1.92%	25.08%	-2.69%	47.04%
Performance (p.a.)						3.68%
Volatility (p.a.)	24.62%	19.93%	16.45%	14.80%	19.55%	18.11%
High	912.28	968.04	968.04	968.04	968.04	968.04
Low	847.20	847.20	846.84	709.54	847.20	363.83
Sharpe Ratio*	-0.43	-1.01	0.12	1.59	-0.60	0.10
Max. Drawdown	-7.13%	-12.48%	-12.48%	-12.48%	-12.48%	-39.72%
VaR 95 \ 99				-21.4% \ -44.4%		-28.4% \ -57.9%
CVaR 95 \ 99				-34.2% \ -52.9%		-45.9% \ -79.9%

\* 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).

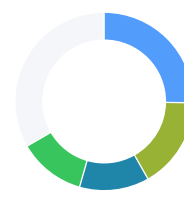
## COMPOSITION BY CURRENCIES

- EUR 54.7%
- GBp 26.4%
- CHF 12.2%
- SEK 3.4%
- Others 3.4%



## COMPOSITION BY COUNTRIES

- GB 25.2%
- DE 16.6%
- FR 12.7%
- CH 12.2%
- Others 33.4%



## TOP COMPONENTS AS OF 06-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
SIEMENS ENERGY AG	ENR GY Equity	DE	EUR	4.97%
BANCO SANTANDER SA	SAN SQ Equity	ES	EUR	4.08%
BANCO BILBAO VIZCAYA ARGENTARIA SA	BBVA SQ Equity	ES	EUR	3.59%
ROLLS-ROYCE HOLDINGS PLC	RR/ LN Equity	GB	GBp	3.52%
LLOYDS BANKING GROUP PLC	LLOY LN Equity	GB	GBp	3.21%
BARCLAYS PLC	BARC LN Equity	GB	GBp	2.95%
UNICREDIT SPA	UCG IM Equity	IT	EUR	2.92%
HOLCIM LTD	HOLN SE Equity	CH	CHF	2.68%
ING GROEP NV	INGA NA Equity	NL	EUR	2.45%
ASML HOLDING NV	ASML NA Equity	NL	EUR	2.43%

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