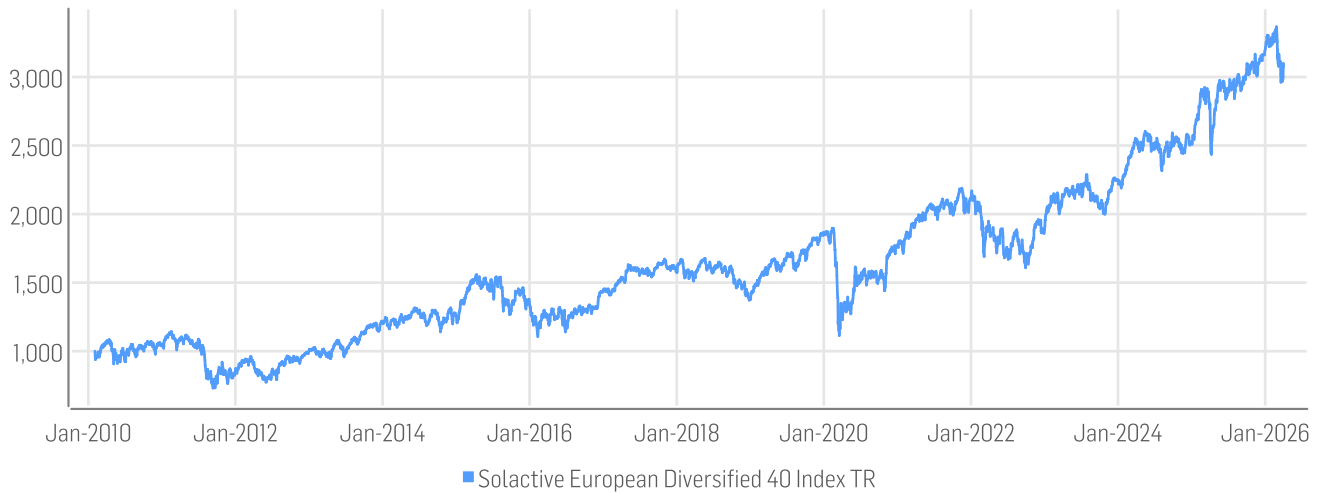


FACTSHEET - AS OF 02-Apr-2026

Solactive European Diversified 40 Index TR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOTN97 / SLOTN9	Base Value / Base Date	1000.0 Points / 03.02.2010
Bloomberg / Reuters	.SOLEDIR Index / .SOLEDIR	Last Price	3074.74
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Total Return	Calculation	09:00 to 22:50 (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 03.02.2010
Index Members	40		

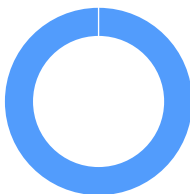
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.94%	-4.19%	-0.73%	25.83%	-3.54%	207.47%
Performance (p.a.)						7.20%
Volatility (p.a.)	27.29%	19.60%	16.56%	17.15%	19.60%	20.84%
High	3199.38	3366.59	3366.59	3366.59	3366.59	3366.59
Low	2961.55	2961.55	2961.55	2435.39	2961.55	730.27
Sharpe Ratio*	-0.85	-0.91	-0.21	1.42	-0.78	0.25
Max. Drawdown	-7.43%	-12.03%	-12.03%	-12.03%	-12.03%	-41.30%
VaR 95 \ 99				-25.0% \ -52.4%		-32.3% \ -60.4%
CVaR 95 \ 99				-41.7% \ -67.2%		-50.7% \ -82.1%

* 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).

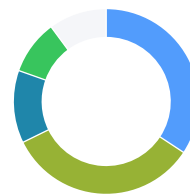
COMPOSITION BY CURRENCIES

• EUR 100.0%



COMPOSITION BY COUNTRIES

• DE 34.3%
• FR 33.5%
• NL 12.7%
• ES 9.5%
• Others 10.1%



TOP COMPONENTS AS OF 02-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
SIEMENS ENERGY AG	ENR GY Equity	DE	EUR	6.12%
ASML HOLDING NV	ASML NA Equity	NL	EUR	4.56%
RHEINMETALL AG	RHM GY Equity	DE	EUR	4.06%
INFINEON TECHNOLOGIES AG	IFX GY Equity	DE	EUR	3.65%
BNP PARIBAS SA	BNP FP Equity	FR	EUR	3.10%
SANOFI SA	SAN FP Equity	FR	EUR	2.94%
TOTALENERGIES SE	TTE FP Equity	FR	EUR	2.91%
BASF SE	BAS GY Equity	DE	EUR	2.76%
INDUSTRIA DE DISEÑO TEXTIL SA	ITX SQ Equity	ES	EUR	2.76%
BANCO BILBAO VIZCAYA ARGENTARIA SA	BBVA SQ Equity	ES	EUR	2.68%

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