

FACTSHEET - AS OF 06-Apr-2026

Solactive Make EU Great Again

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLORBL3 / SLORBL	Base Value / Base Date	100.98 Points / 17.07.2025
Bloomberg / Reuters	SOLAMEGA Index / .SOLAMEGA	Last Price	109.98
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 17.07.2025
Index Members	110		

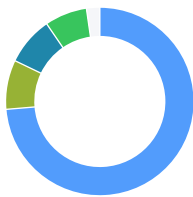
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.01%	-0.40%	4.10%		3.03%	8.91%
Performance (p.a.)						12.59%
Volatility (p.a.)	25.82%	19.41%	16.31%		19.29%	14.88%
High	112.98	118.24	118.24		118.24	118.24
Low	104.50	104.50	100.80		104.50	98.79
Sharpe Ratio*	-0.52	-0.18	0.40		0.52	0.72
Max. Drawdown	-7.51%	-11.62%	-11.62%		-11.62%	-11.62%
VaR 95 \ 99						-28.0% \ -55.6%
CVaR 95 \ 99						-38.4% \ -56.3%

* 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).

COMPOSITION BY CURRENCIES

- EUR 73.7%
- CHF 8.5%
- GBp 8.3%
- SEK 7.3%
- Others 2.3%



COMPOSITION BY COUNTRIES

- DE 35.4%
- FR 19.1%
- CH 8.5%
- GB 8.3%
- Others 28.7%



TOP COMPONENTS AS OF 06-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
RHEINMETALL AG	RHM GY Equity	DE	EUR	2.62%
LEONARDO SPA	LDO IM Equity	IT	EUR	2.59%
SIEMENS ENERGY AG	ENR GY Equity	DE	EUR	2.54%
ENEL SPA	ENEL IM Equity	IT	EUR	2.52%
SIEMENS AG	SIE GY Equity	DE	EUR	2.51%
SCHNEIDER ELECTRIC SE	SU FP Equity	FR	EUR	2.49%
SAFRAN SA	SAF FP Equity	FR	EUR	2.49%
IBERDROLA SA	IBE SQ Equity	ES	EUR	2.49%
AIRBUS SE	AIR FP Equity	NL	EUR	2.48%
DEUTSCHE BANK AG	DBK GY Equity	DE	EUR	2.47%

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