

FACTSHEET - AS OF 06-Apr-2026

Solactive M&A Europe Total Return Index

DESCRIPTION

The Solactive M&A Europe Total Return Index is an index owned, calculated and distributed by Solactive AG. Its objective is to provide exposure to the performance of a basket of 40 liquid and relatively large European stocks, which are attractive acquisition targets due to their relative undervaluation.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLA16H5 / SLA16H	Base Value / Base Date	100 Points / 01.03.2010
Bloomberg / Reuters	SOLMNA Index / .SOLMNA	Last Price	266.09
Index Calculator	Solactive AG	Dividends	Reinvested (Total Return Index)
Index Type	Europe	Calculation	08:00am to 10:50pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 01.03.2010
Index Members	40		

STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.23%	-0.40%	7.98%	32.26%	2.10%	166.09%
Performance (p.a.)						6.27%
Volatility (p.a.)	15.88%	14.35%	12.33%	11.80%	14.19%	18.96%
High	267.52	276.10	276.10	276.10	276.10	276.10
Low	254.76	254.76	242.39	201.18	254.76	80.06
Sharpe Ratio*	-0.29	-0.25	1.21	2.62	0.44	0.23
Max. Drawdown	-4.77%	-7.73%	-7.73%	-7.73%	-7.73%	-44.70%
VaR 95 \ 99				-19.2% \ -29.2%		-29.9% \ -57.9%
CVaR 95 \ 99				-25.7% \ -38.4%		-46.6% \ -78.4%

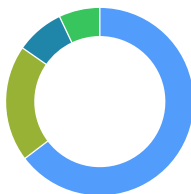
* Up to 31 December 2021, ex-post Sharpe ratios use as input for the risk free rate term the London Inter-Bank Offered rates in the respective currencies of the index and at a term equal to the observation period. From 3 January 2022 onwards, Sharpe ratios will be / are calculated using as reference risk free rate input the overnight replacement rate for these currencies, namely SONIA (for GBP), SOFR (for USD) and EURIBOR Overnight (for EUR).

STATISTICS - GBS - Solactive GBS Developed Markets Europe Large & Mid Cap EUR Index TR

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	0.20%	-0.75%	5.11%	26.51%	1.56%	295.94%
Performance (p.a.)						8.92%
Volatility (p.a.)	18.31%	15.01%	12.56%	11.44%	14.73%	16.15%
High	2003.07	2092.47	2092.47	2092.47	2092.47	2092.47
Low	1896.76	1896.76	1846.92	1565.22	1896.76	457.31
Sharpe Ratio*	0.03	-0.33	0.69	2.19	0.28	0.43
Max. Drawdown	-5.31%	-9.35%	-9.35%	-9.35%	-9.35%	-35.43%
VaR 95 \ 99				-17.6% \ -30.5%		-24.9% \ -49.6%
CVaR 95 \ 99				-26.5% \ -43.4%		-40.1% \ -66.8%

COMPOSITION BY CURRENCIES

- EUR 64.7%
- CHF 20.0%
- DKK 8.3%
- GBp 7.0%



COMPOSITION BY COUNTRIES

- CH 20.0%
- FR 19.9%
- DE 14.4%
- GR 10.3%
- Others 35.3%



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TOP COMPONENTS AS OF 06-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
NETCOMPANY GROUP AS	NETC DC Equity	DK	DKK	3.10%
SBM OFFSHORE NV	SBMO NA Equity	NL	EUR	2.86%
BKW AG	BKW SE Equity	CH	CHF	2.72%
HIKMA PHARMACEUTICALS PLC	HIK LN Equity	GB	GBp	2.72%
NKT A/S	NKT DC Equity	DK	DKK	2.71%
AGEAS SA NV	AGS BB Equity	BE	EUR	2.70%
ZALANDO SE	ZAL GY Equity	DE	EUR	2.70%
HELLENIC TELECOMMUNICATION ORGANISATION SA	HTO GA Equity	GR	EUR	2.69%
VIRIDIEN SA	VIRI FP Equity	FR	EUR	2.69%
PUBLIC POWER CORP	PPC GA Equity	GR	EUR	2.66%
RENAULT SA	RNO FP Equity	FR	EUR	2.62%
IPSEN SA	IPN FP Equity	FR	EUR	2.59%
HUBER & SUHNER AG-REG	HUBN SE Equity	CH	CHF	2.57%
LOGITECH INTERNATIONAL SA	LOGN SE Equity	CH	CHF	2.57%
BANK OF IRELAND GROUP PLC	BIRG ID Equity	IE	EUR	2.56%
SULZER AG	SUN SE Equity	CH	CHF	2.56%
NATIONAL BANK OF GREECE SA	ETE GA Equity	GR	EUR	2.50%
KLEPIERRE SA	LI FP Equity	FR	EUR	2.50%
ACKERMANS & VAN HAAREN NV	ACKB BB Equity	BE	EUR	2.48%
FRAPORT AG	FRA GY Equity	DE	EUR	2.48%
GENMAB A/S	GMAB DC Equity	DK	DKK	2.48%
JUMBO SA	BELA GA Equity	GR	EUR	2.47%
PUBLICIS GROUPE SA	PUB FP Equity	FR	EUR	2.47%
BARRY CALLEBAUT AG	BARN SE Equity	CH	CHF	2.46%
TEAMVIEWER AG	TMV GY Equity	DE	EUR	2.46%
AEDIFICA	AED BB Equity	BE	EUR	2.46%
EIFFAGE SA	FGR FP Equity	FR	EUR	2.44%
ALLREAL HOLDING AG	ALLN SE Equity	CH	CHF	2.41%
BIOMERIEUX	BIM FP Equity	FR	EUR	2.41%
MOBIMO HOLDING AG	MOBN SE Equity	CH	CHF	2.41%
WAREHOUSES DE PAUW SCA	WDP BB Equity	BE	EUR	2.40%
JET2 PLC	JET2 LN Equity	GB	GBp	2.39%
AURUBIS AG	NDA GY Equity	DE	EUR	2.31%
REPLY SPA	REY IM Equity	IT	EUR	2.30%
SMG SWISS MARKETPLACE GROUP HOLDING AG	SMG SE Equity	CH	CHF	2.29%
MTU AERO ENGINES AG	MTX GY Equity	DE	EUR	2.25%
SUESS MICROTEC SE	SMHN GY Equity	DE	EUR	2.24%
DIASORIN SPA	DIA IM Equity	IT	EUR	2.23%
TELEPERFORMANCE SE	TEP FP Equity	FR	EUR	2.22%
BELLWAY PLC	BWY LN Equity	GB	GBp	1.93%

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