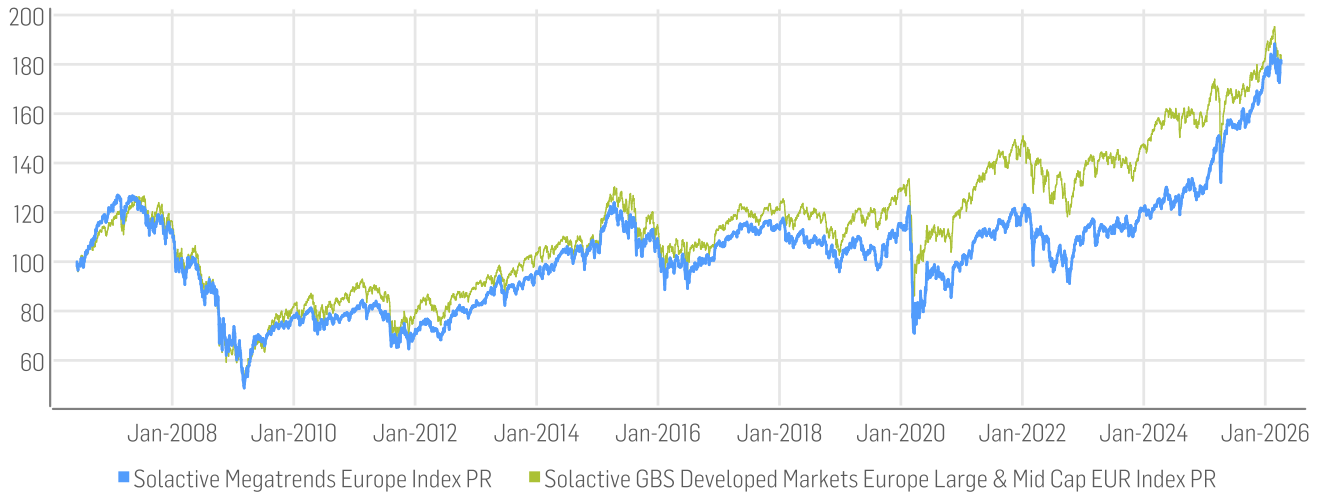


FACTSHEET - AS OF 07-Apr-2026

Solactive Megatrends Europe Index PR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLA6VV2 / SLA6VV	Base Value / Base Date	100 Points / 07.06.2006
Bloomberg / Reuters	SOLMTEUP Index / .SOLMTEUP	Last Price	180.40
Index Calculator	Solactive AG	Dividends	Not included (Price index)
Index Type	Price Return	Calculation	09:00am to 10:30pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 07.06.2006
Index Members	30		

STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	1.31%	1.65%	11.83%	32.02%	2.36%	80.40%
Performance (p.a.)						3.02%
Volatility (p.a.)	18.57%	16.63%	12.97%	11.50%	16.08%	18.13%
High	182.25	188.33	188.33	188.33	188.33	188.33
Low	172.54	172.54	161.31	140.30	172.54	48.74
Sharpe Ratio*	0.82	0.30	1.82	2.66	0.45	0.06
Max. Drawdown	-5.33%	-8.38%	-8.38%	-8.38%	-8.38%	-61.63%
VaR 95 \ 99				-14.4% \ -30.0%		-26.3% \ -56.7%
CVaR 95 \ 99				-26.9% \ -51.9%		-45.5% \ -80.8%

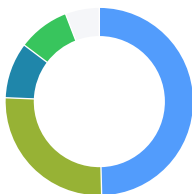
* Up to 31 December 2021, ex-post Sharpe ratios use as input for the risk free rate term the London Inter-Bank Offered rates in the respective currencies of the index and at a term equal to the observation period. From 3 January 2022 onwards, Sharpe ratios will be / are calculated using as reference 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 PR

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.38%	-2.40%	3.41%	21.47%	-0.24%	81.77%
Performance (p.a.)						3.06%
Volatility (p.a.)	18.24%	15.11%	12.63%	11.46%	14.79%	18.05%
High	1521.86	1591.50	1591.50	1591.50	1591.50	1591.50
Low	1438.64	1438.64	1409.30	1252.84	1438.64	415.07
Sharpe Ratio*	-0.96	-0.75	0.40	1.73	-0.19	0.06
Max. Drawdown	-5.47%	-9.60%	-9.60%	-9.60%	-9.60%	-59.79%
VaR 95 \ 99				-17.6% \ -30.5%		-27.9% \ -55.5%
CVaR 95 \ 99				-26.6% \ -43.7%		-45.3% \ -76.8%

COMPOSITION BY CURRENCIES

- EUR 49.6%
- GBp 26.1%
- NOK 9.6%
- SEK 8.9%
- Others 5.9%



COMPOSITION BY COUNTRIES

- GB 26.1%
- DE 13.9%
- IT 10.9%
- NO 9.6%
- Others 39.5%



TOP COMPONENTS AS OF 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
ENGIE SA	ENGI FP Equity	FR	EUR	4.05%
ASSICURAZIONI GENERALI SPA	G IM Equity	IT	EUR	4.02%
HANNOVER RUCK SE	HNRI GY Equity	DE	EUR	3.89%
ENEL SPA	ENEL IM Equity	IT	EUR	3.86%
ALLIANZ SE	ALV GY Equity	DE	EUR	3.86%
ENDESA SA	ELE SQ Equity	ES	EUR	3.81%
AXA SA	CS FP Equity	FR	EUR	3.65%
UNITED UTILITIES PLC	UU/ LN Equity	GB	GBp	3.61%
LEGAL & GENERAL GROUP PLC ORD	LGEN LN Equity	GB	GBp	3.54%
SEVERN TRENT PLC	SVT LN Equity	GB	GBp	3.49%

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