

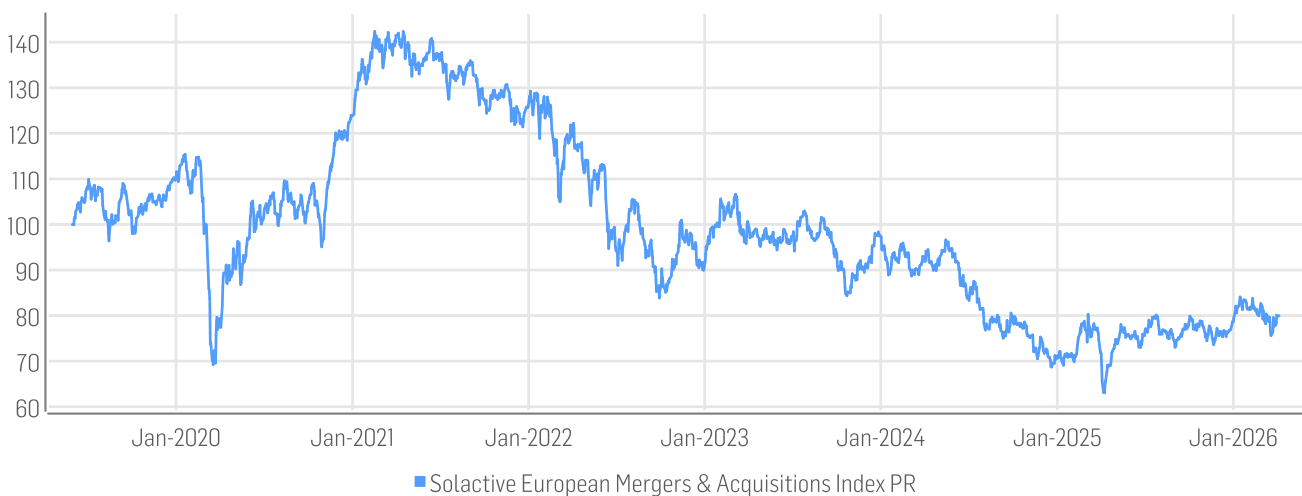
FACTSHEET - AS OF 06-Apr-2026

Solactive European Mergers & Acquisitions Index PR

DESCRIPTION

The Solactive European Mergers & Acquisitions Index (the "Index") is an Index of Solactive AG and is calculated and distributed by Solactive AG. The purpose of the Index is to track a publicly available list of potential European M&A targets as compiled by Finanzen Verlag GmbH. The index will include all companies from the list, which is continuously available at: <https://www.boerse-online.de/musterdepots/european-m-a-depot>. The Index is published in EUR.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLA8H73 / SLA8H7	Base Value / Base Date	100 Points / 31.05.2019
Bloomberg / Reuters	/ .SOLEUMAP	Last Price	79.96
Index Calculator	Solactive AG	Dividends	Not included (Price index)
Index Type	Price Return	Calculation	9:00 am to 6:00 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 31.05.2019
Index Members	20		

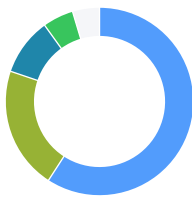
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	1.18%	-2.57%	1.10%	21.96%	1.65%	-20.04%
Performance (p.a.)						-3.21%
Volatility (p.a.)	24.27%	20.11%	17.72%	16.44%	19.89%	22.01%
High	80.35	84.09	84.09	84.09	84.09	142.38
Low	75.60	75.60	73.61	65.56	75.60	63.05
Sharpe Ratio*	0.55	-0.59	0.02	1.24	0.23	-0.23
Max. Drawdown	-5.91%	-10.10%	-10.10%	-10.10%	-10.10%	-55.72%
VaR 95 \ 99				-23.4% \ -38.7%		-35.7% \ -61.6%
CVaR 95 \ 99				-31.2% \ -47.9%		-54.1% \ -88.9%

* 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 59.1%
- CHF 21.1%
- SEK 9.9%
- USD 5.3%
- Others 4.6%



COMPOSITION BY COUNTRIES

- FR 28.7%
- CH 16.0%
- NL 15.3%
- SE 9.9%
- Others 30.1%



TOP COMPONENTS AS OF 06-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
DOCMORRIS AG	DOCM SE Equity	CH	CHF	5.72%
AMG ADVANCED METALLURGICAL GROUP NV	AMG NA Equity	NL	EUR	5.45%
CLARIANT AG	CLN SE Equity	CH	CHF	5.34%
MILLICOM INTERNATIONAL CELLULA	TIGO UW Equity	LU	USD	5.30%
SALVATORE FERRAGAMO SPA	SFER IM Equity	IT	EUR	5.28%
VALLOUREC SA	VK FP Equity	FR	EUR	5.20%
OCI NV	OCI NA Equity	NL	EUR	5.20%
METSO CORPORATION	METSO FH Equity	FI	EUR	5.08%
MODERN TIMES GROUP MTG AB	MTGB SS Equity	SE	SEK	5.07%
AMS-OSRAM AG	AMS SE Equity	AT	CHF	5.05%

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