

FACTSHEET - AS OF 06-Apr-2026

Solactive European Mergers & Acquisitions Index TR

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	DE000SLA8H81 / SLA8H8	Base Value / Base Date	100 Points / 31.05.2019
Bloomberg / Reuters	/ .SOLEUMAT	Last Price	90.87
Index Calculator	Solactive AG	Dividends	Reinvested (Total Return Index)
Index Type	Total 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	1.33%	-2.34%	1.44%	26.79%	1.88%	-9.13%
Performance (p.a.)						-1.39%
Volatility (p.a.)	24.29%	20.11%	17.71%	16.40%	19.88%	22.00%
High	91.19	95.41	95.41	95.41	95.41	145.73
Low	85.81	85.81	83.46	71.67	85.81	68.87
Sharpe Ratio*	0.64	-0.55	0.06	1.54	0.27	-0.15
Max. Drawdown	-5.90%	-10.06%	-10.06%	-10.06%	-10.06%	-52.74%
VaR 95 \ 99				-22.7% \ -38.6%		-35.7% \ -61.5%
CVaR 95 \ 99				-30.7% \ -47.9%		-54.0% \ -88.8%

* 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 TR

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	0.20%	-0.75%	5.11%	26.51%	1.56%	96.37%
Performance (p.a.)						10.35%
Volatility (p.a.)	18.31%	15.01%	12.56%	11.44%	14.73%	16.38%
High	2003.07	2092.47	2092.47	2092.47	2092.47	2092.47
Low	1896.76	1896.76	1846.92	1565.22	1896.76	770.01
Sharpe Ratio*	0.03	-0.33	0.69	2.19	0.28	0.51
Max. Drawdown	-5.31%	-9.35%	-9.35%	-9.35%	-9.35%	-35.43%
VaR 95 \ 99				-17.6% \ -30.5%		-24.2% \ -54.4%
CVaR 95 \ 99				-26.5% \ -43.4%		-42.2% \ -75.4%

COMPOSITION BY CURRENCIES

- EUR 59.1%
- CHF 21.0%
- SEK 10.0%
- USD 5.3%
- Others 4.6%



COMPOSITION BY COUNTRIES

- FR 28.7%
- CH 16.0%
- NL 15.3%
- SE 10.0%
- 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	5.44%
CLARIANT AG	CLN SE Equity	CH	CHF	5.33%
MILLICOM INTERNATIONAL CELLULA	TIGO UW Equity	LU	USD	5.29%
SALVATORE FERRAGAMO SPA	SFER IM Equity	IT	EUR	5.27%
OCI NV	OCI NA Equity	NL	EUR	5.20%
VALLOUREC SA	VK FP Equity	FR	EUR	5.19%
METSO CORPORATION	METSO FH Equity	FI	EUR	5.08%
MODERN TIMES GROUP MTG AB	MTGB SS Equity	SE	SEK	5.06%
VIVENDI SA	VIV FP Equity	FR	EUR	5.04%

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