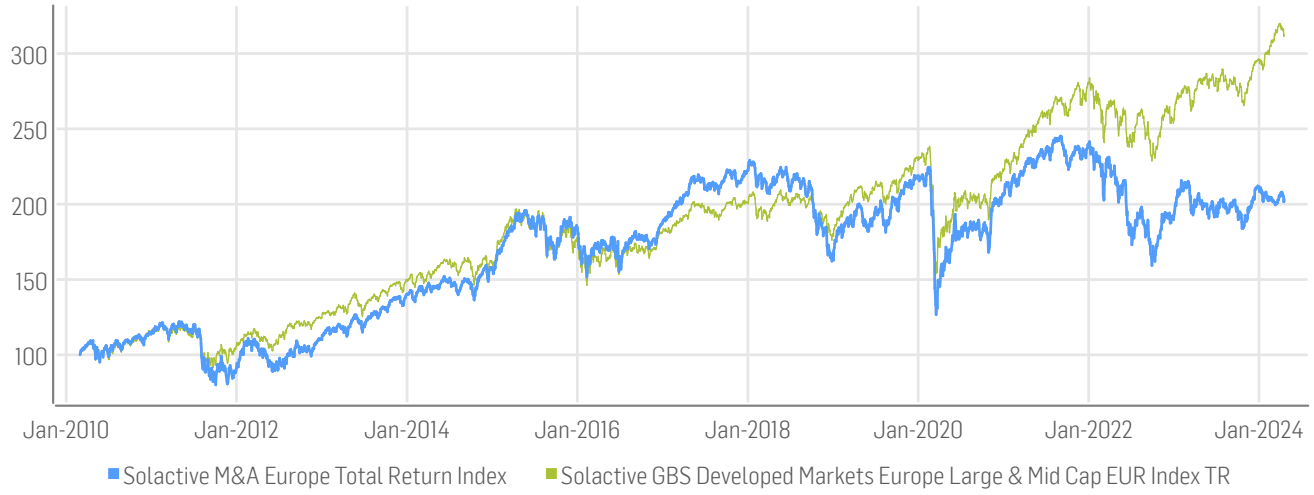
FACTSHEET - AS OF 18-Apr-2024
Solactive M&A Europe Total Return Index

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	203.33
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	1.10%	0.84%	10.46%	0.46%	-3.87%	103.33%
Performance (p.a.)						5.15%
Volatility (p.a.)	9.99%	9.05%	12.09%	13.11%	9.75%	19.55%
High	208.11	208.13	212.12	212.12	211.53	245.27
Low	200.84	199.49	183.77	183.77	199.49	80.06
Sharpe Ratio*	1.04	-0.05	1.53	-0.26	-1.65	0.06
Max. Drawdown	-3.12%	-4.15%	-5.95%	-9.74%	-5.69%	-44.70%
VaR 95 \ 99				-24.2% \ -32.9%		-31.2% \ -59.6%
CVaR 95 \ 99				-29.5% \ -36.7%		-48.0% \ -81.4%

* 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	-0.69%	7.61%	16.59%	10.20%	5.47%	212.43%
Performance (p.a.)						8.39%
Volatility (p.a.)	7.83%	7.78%	8.03%	9.75%	8.07%	16.54%
High	1599.94	1599.94	1599.94	1599.94	1599.94	1599.94
Low	1558.12	1452.04	1327.28	1327.28	1446.39	457.31
Sharpe Ratio*	-1.53	3.95	4.06	0.66	1.89	0.27
Max. Drawdown	-2.61%	-2.61%	-2.61%	-8.36%	-2.61%	-35.43%
VaR 95 \ 99				-16.9% \ -23.6%		-25.5% \ -51.1%
CVaR 95 \ 99				-21.8% \ -33.0%		-40.9% \ -67.9%

COMPOSITION BY CURRENCIES

- EUR 59.5%
- GBP 12.0%
- DKK 10.6%
- NOK 7.9%
- Others 10.0%

COMPOSITION BY COUNTRIES

- FR 20.2%
- GB 14.6%
- DE 11.2%
- BE 10.7%
- Others 43.4%

TOP COMPONENTS AS OF 18-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
SOLVAY SA	SOLB BB Equity	BE	EUR	3.22%
RENAULT SA	RNO FP Equity	FR	EUR	3.19%
TGS ASA	TGS NO Equity	NO	NOK	3.07%
ERSTE GROUP BANK AG	EBS AV Equity	AT	EUR	2.85%
SYENSQO SA	SYENS BB Equity	BE	EUR	2.77%
GN STORE NORD A/S	GN DC Equity	DK	DKK	2.74%
NKT A/S	NKT DC Equity	DK	DKK	2.73%
SOCIETE GENERALE SA CLASS A	GLE FP Equity	FR	EUR	2.69%
BKW AG	BKW SE Equity	CH	CHF	2.68%
AKER BP ASA	AKRBP NO Equity	NO	NOK	2.64%
SAAB AB CLASS B	SAABB SS Equity	SE	SEK	2.64%
TAG IMMOBILIEN AG	TEG GY Equity	DE	EUR	2.62%
ARKEMA SA	AKE FP Equity	FR	EUR	2.61%
JET2 PLC	JET2 LN Equity	GB	GBP	2.59%
KONECRANES OYJ	KCR FH Equity	FI	EUR	2.59%
JYSKE BANK A/S	JYSK DC Equity	DK	DKK	2.57%
TORM PLC	TRMDA DC Equity	GB	DKK	2.56%
INDRA SISTEMAS SA	IDR SQ Equity	ES	EUR	2.54%
GROUPE BRUXELLES LAMBERT SA	GBLB BB Equity	BE	EUR	2.53%
DRAX GROUP PLC	DRX LN Equity	GB	GBP	2.53%
ELIS SA	ELIS FP Equity	FR	EUR	2.51%
JUMBO SA	BELA GA Equity	GR	EUR	2.49%
BOUYGUES SA	EN FP Equity	FR	EUR	2.46%
AVOLTA AG	AVOL SE Equity	CH	CHF	2.43%
REMY COINTREAU SA	RCO FP Equity	FR	EUR	2.42%
ACCIONA SA	ANA SQ Equity	ES	EUR	2.40%
HIKMA PHARMACEUTICALS PLC	HIK LN Equity	GB	GBP	2.37%
SOPRA STERIA GROUP	SOP FP Equity	FR	EUR	2.37%
CORP ACCIONA ENERGIAS RENOVA	ANE SQ Equity	ES	EUR	2.35%
SPECTRIS PLC	SXS LN Equity	GB	GBP	2.35%
TECAN GROUP AG-REG	TECN SE Equity	CH	CHF	2.26%
FRAPORT AG	FRA GY Equity	DE	EUR	2.25%
DIE RAIFFEISEN BANK INTERNATIONAL AG	RBI AV Equity	AT	EUR	2.22%
BRENNTAG SE	BNR GY Equity	DE	EUR	2.20%
ELIA GROUP SA/NV	ELI BB Equity	BE	EUR	2.19%
HOEGH AUTOLINERS ASA	HAUTO NO Equity	NO	NOK	2.17%
CONTINENTAL AG	CON GY Equity	DE	EUR	2.16%
COMPUTACENTER PLC	CCC LN Equity	GB	GBP	2.15%
HUGO BOSS AG	BOSS GY Equity	DE	EUR	1.96%
TELEPERFORMANCE SE	TEP FP Equity	FR	EUR	1.91%

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