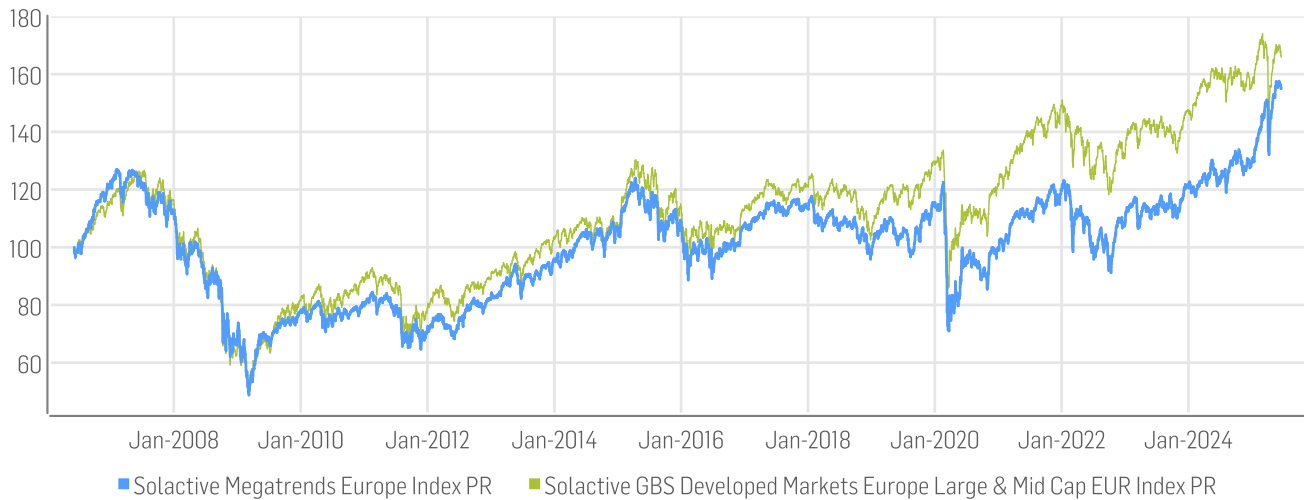


# FACTSHEET - AS OF 18-Jun-2025

## 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	155.17
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		

# FACTSHEET - AS OF 18-Jun-2025

## Solactive Megatrends Europe Index PR

### STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.20%	3.68%	21.71%	26.08%	19.57%	55.17%
Performance (p.a.)						2.34%
Volatility (p.a.)	6.84%	21.11%	16.22%	14.12%	16.63%	18.35%
High	157.57	157.57	157.57	157.57	157.57	157.57
Low	154.98	132.09	127.49	119.00	129.56	48.74
Sharpe Ratio*	-0.63	0.66	2.90	1.74	2.72	0.02
Max. Drawdown	-1.64%	-12.58%	-12.58%	-12.58%	-12.58%	-61.63%
VaR 95 \ 99				-16.8% \ -51.2%		-26.6% \ -57.4%
CVaR 95 \ 99				-38.2% \ -86.8%		-46.0% \ -81.7%

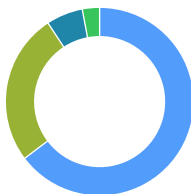
\* Up to 31 December 2021, ex-post Sharpe ratios use as input for the risk free rate term the London Inter-Bank Offered rates in the respective currencies of the index and at a term equal to the observation period. From 3 January 2022 onwards, Sharpe ratios will be / are calculated using as reference 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	-1.81%	-2.67%	7.23%	4.03%	6.07%	65.87%
Performance (p.a.)						2.69%
Volatility (p.a.)	8.05%	21.47%	17.05%	14.58%	17.43%	18.28%
High	1386.92	1389.24	1418.33	1418.33	1418.33	1418.33
Low	1352.11	1179.05	1179.05	1179.05	1179.05	415.07
Sharpe Ratio*	-2.71	-0.57	0.78	0.15	0.67	0.04
Max. Drawdown	-2.51%	-15.13%	-16.87%	-16.87%	-16.87%	-59.79%
VaR 95 \ 99				-21.3% \ -54.5%		-28.2% \ -55.9%
CVaR 95 \ 99				-41.4% \ -77.2%		-45.8% \ -77.6%

### COMPOSITION BY CURRENCIES

- EUR 64.7%
- GBP 26.1%
- NOK 6.3%
- SEK 3.0%



### COMPOSITION BY COUNTRIES

- GB 26.1%
- IT 19.9%
- ES 14.6%
- FR 10.7%
- Others 28.7%



## TOP COMPONENTS AS OF 18-Jun-2025

Company	Ticker	Country	Currency	Index Weight (%)
ENGIE SA	ENGI FP Equity	FR	EUR	4.11%
RED ELECTRICA CORP SA	RED SQ Equity	ES	EUR	4.00%
TERNA SPA	TRN IM Equity	IT	EUR	3.96%
IBERDROLA SA	IBE SQ Equity	ES	EUR	3.92%
ENEL SPA	ENEL IM Equity	IT	EUR	3.77%
VIENNA INSURANCE GROUP AG	VIG AV Equity	AT	EUR	3.59%
NATIONAL GRID PLC	NG/ LN Equity	GB	GBP	3.58%
ALLIANZ SE	ALV GY Equity	DE	EUR	3.55%
ENDESA SA	ELE SQ Equity	ES	EUR	3.45%
ASSICURAZIONI GENERALI SPA	G IM Equity	IT	EUR	3.43%

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