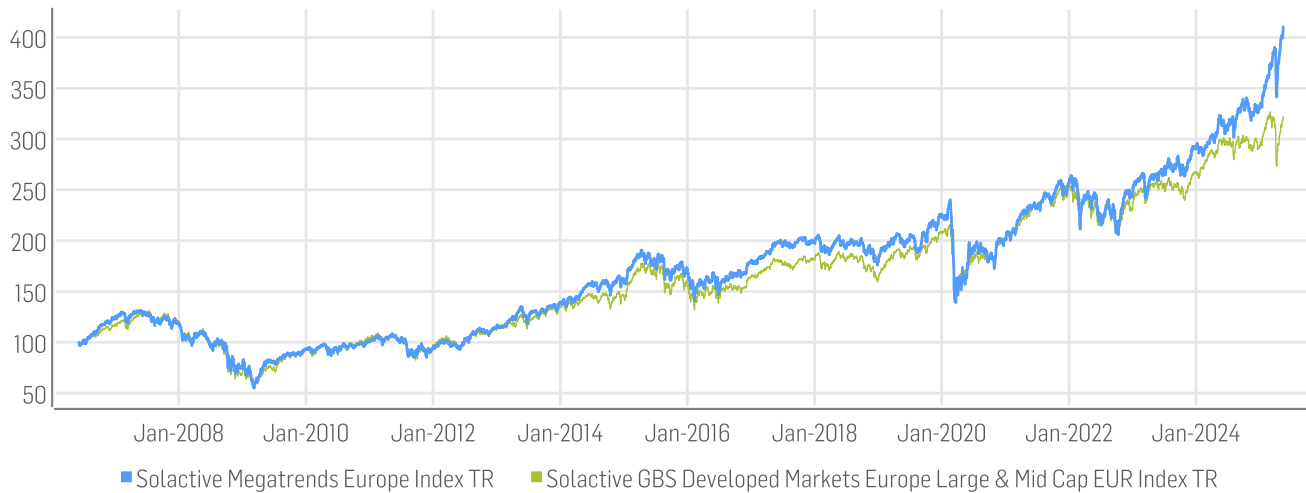


FACTSHEET - AS OF 16-May-2025

Solactive Megatrends Europe Index TR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLA6VX8 / SLA6VX	Base Value / Base Date	100 Points / 07.06.2006
Bloomberg / Reuters	- / .SOLMTEUT	Last Price	410.47
Index Calculator	Solactive AG	Dividends	Included (Total Return Index)
Index Type	Total Return	Calculation	09:00am to 10:30pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 07.06.2006
Index Members	29		

FACTSHEET - AS OF 16-May-2025

Solactive Megatrends Europe Index TR

STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	9.83%	14.21%	25.94%	27.64%	23.81%	310.47%
Performance (p.a.)						7.74%
Volatility (p.a.)	7.66%	21.76%	16.34%	14.59%	18.26%	18.41%
High	410.47	410.47	410.47	410.47	410.47	410.47
Low	373.74	341.33	323.08	301.92	331.48	54.86
Sharpe Ratio*	27.54	3.18	3.52	1.78	4.12	0.30
Max. Drawdown	-0.66%	-12.48%	-12.48%	-12.48%	-12.48%	-58.15%
VaR 95 \ 99				-18.9% \ -51.4%		-26.5% \ -57.4%
CVaR 95 \ 99				-39.7% \ -86.9%		-45.8% \ -81.5%

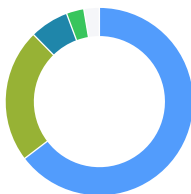
* Up to 31 December 2021, ex-post Sharpe ratios use as input for the risk free rate term the London Inter-Bank Offered rates in the respective currencies of the index and at a term equal to the observation period. From 3 January 2022 onwards, Sharpe ratios will be / are calculated using as reference 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	9.36%	0.79%	11.36%	7.70%	10.03%	222.21%
Performance (p.a.)						6.37%
Volatility (p.a.)	9.29%	22.57%	17.07%	14.74%	19.00%	18.31%
High	1782.84	1807.26	1807.26	1807.26	1807.26	1807.26
Low	1628.30	1510.87	1510.87	1510.87	1510.87	306.86
Sharpe Ratio*	21.00	0.05	1.30	0.38	1.43	0.23
Max. Drawdown	-0.72%	-16.40%	-16.40%	-16.40%	-16.40%	-57.59%
VaR 95 \ 99				-21.0% \ -54.5%		-28.0% \ -55.8%
CVaR 95 \ 99				-41.2% \ -77.2%		-45.7% \ -77.4%

COMPOSITION BY CURRENCIES

- EUR 64.6%
- GBp 23.0%
- NOK 6.7%
- DKK 3.0%
- Others 2.7%



COMPOSITION BY COUNTRIES

- GB 23.0%
- IT 21.6%
- FR 13.7%
- DE 10.4%
- Others 31.4%



TOP COMPONENTS AS OF 16-May-2025

Company	Ticker	Country	Currency	Index Weight (%)
VIENNA INSURANCE GROUP AG	VIG AV Equity	AT	EUR	4.57%
ENGIE SA	ENGI FP Equity	FR	EUR	4.50%
IBERDROLA SA	IBE SQ Equity	ES	EUR	4.22%
TERNA SPA	TRN IM Equity	IT	EUR	4.20%
ENEL SPA	ENEL IM Equity	IT	EUR	4.12%
ALLIANZ SE	ALV GY Equity	DE	EUR	4.09%
ENDESA SA	ELE SQ Equity	ES	EUR	3.96%
ASSICURAZIONI GENERALI SPA	G IM Equity	IT	EUR	3.91%
EON SE	EOAN GY Equity	DE	EUR	3.74%
AVIVA PLC	AV/ LN Equity	GB	GBp	3.66%

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