

FACTSHEET - AS OF 22-Aug-2025

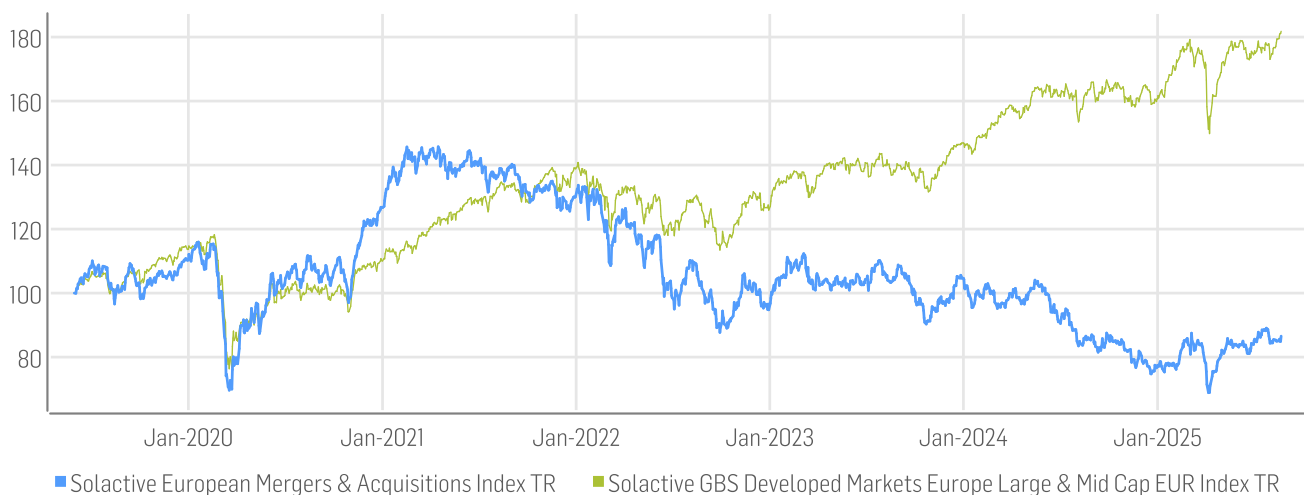
Solactive European Mergers & Acquisitions Index TR

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	86.56
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		

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STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.06%	4.31%	1.68%	1.10%	11.99%	-13.44%
Performance (p.a.)						-2.29%
Volatility (p.a.)	12.84%	13.98%	22.86%	21.04%	21.70%	22.46%
High	89.06	89.06	89.06	89.06	89.06	145.73
Low	84.34	81.10	68.87	68.87	68.87	68.87
Sharpe Ratio*	-1.89	1.20	0.07	-0.04	0.80	-0.19
Max. Drawdown	-5.30%	-5.30%	-21.29%	-21.32%	-21.29%	-52.74%
VaR 95 \ 99				-30.2% \ -58.8%		-36.6% \ -64.7%
CVaR 95 \ 99				-52.0% \ -83.4%		-55.4% \ -90.3%

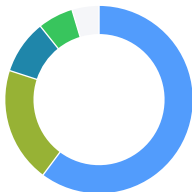
* Up to 31 December 2021, ex-post Sharpe ratios use as input for the risk free rate term the London Inter-Bank Offered rates in the respective currencies of the index and at a term equal to the observation period. From 3 January 2022 onwards, Sharpe ratios will be / are calculated using as reference 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	2.27%	3.38%	3.14%	10.94%	13.12%	81.78%
Performance (p.a.)						10.07%
Volatility (p.a.)	10.03%	9.18%	17.19%	14.15%	15.68%	16.75%
High	1832.97	1832.97	1832.97	1832.97	1832.97	1832.97
Low	1744.58	1743.49	1510.87	1510.87	1510.87	770.01
Sharpe Ratio*	2.94	1.36	0.27	0.65	1.23	0.49
Max. Drawdown	-2.90%	-3.35%	-16.40%	-16.40%	-16.40%	-35.43%
VaR 95 \ 99				-20.8% \ -54.5%		-24.7% \ -54.5%
CVaR 95 \ 99				-38.9% \ -77.2%		-43.4% \ -76.7%

COMPOSITION BY CURRENCIES

- EUR 60.2%
- CHF 19.8%
- SEK 9.3%
- USD 6.1%
- Others 4.7%



COMPOSITION BY COUNTRIES

- FR 29.9%
- NL 16.3%
- CH 14.3%
- SE 9.3%
- Others 30.1%



TOP COMPONENTS AS OF 22-Aug-2025

Company	Ticker	Country	Currency	Index Weight (%)
AMG ADVANCED METALLURGICAL GROUP NV	AMG NA Equity	NL	EUR	6.68%
ATOS SE	ATO FP Equity	FR	EUR	6.31%
MILlicom INTERNATIONAL CELLULA	TIGO UW Equity	LU	USD	6.09%
AMS-OSRAM AG	AMS SE Equity	AT	CHF	5.48%
VIVENDI SA	VIV FP Equity	FR	EUR	5.12%
METSO CORPORATION	METSO FH Equity	FI	EUR	5.01%
DOCMORRIS AG	DOCM SE Equity	CH	CHF	5.00%
SVENSKA CELLULOSA AKTIEBOLAGET CLASS B	SCAB SS Equity	SE	SEK	5.00%
UBISOFT ENTERTAINMENT	UBI FP Equity	FR	EUR	4.93%
VALLOUREC SA	VK FP Equity	FR	EUR	4.90%

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