

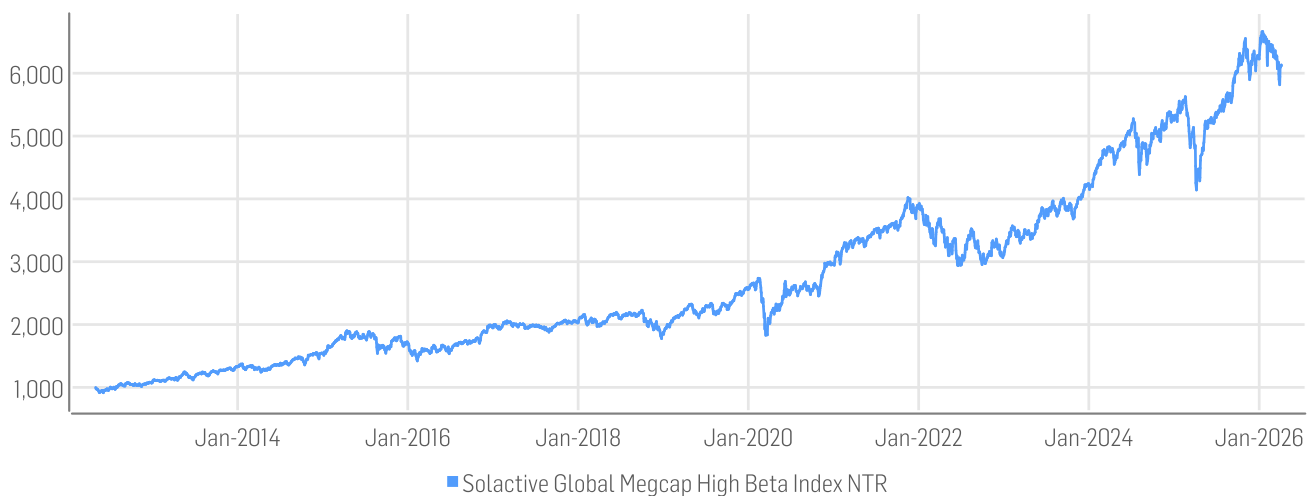
FACTSHEET - AS OF 07-Apr-2026

Solactive Global Megcap High Beta Index NTR

DESCRIPTION

The Solactive Global Megcap High Beta Index NTR intends to track the performances of 50 of the largest and most volatile companies from the EMEA, APAC and North America developed markets area and it is based on the Solactive Global Benchmark Series. Constituents are selected based on Free Float Market Capitalization and realised volatility and weighted by realised volatility with a cap of 10% on the individual constituents. The index is calculated as a net total return index in EUR and reconstituted quarterly.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SL0D042 / SL0D04	Base Value / Base Date	1000 Points / 02.05.2012
Bloomberg / Reuters	/.SOGMCHBN	Last Price	6118.59
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 02.05.2012
Index Members	50		

STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.19%	-6.71%	-3.13%	40.31%	-1.73%	511.86%
Performance (p.a.)						13.89%
Volatility (p.a.)	21.62%	20.82%	19.82%	17.93%	21.05%	17.32%
High	6358.37	6665.09	6665.09	6665.09	6665.09	6665.09
Low	5815.53	5815.53	5815.53	4285.40	5815.53	913.77
Sharpe Ratio*	-1.18	-1.27	-0.41	2.18	-0.39	0.69
Max. Drawdown	-8.54%	-12.75%	-12.75%	-12.75%	-12.75%	-33.23%
VaR 95 \ 99				-32.5% \ -48.1%		-26.2% \ -47.7%
CVaR 95 \ 99				-40.8% \ -57.3%		-41.3% \ -71.9%

* 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).

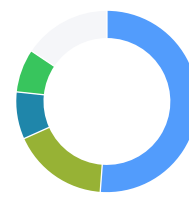
COMPOSITION BY CURRENCIES

- USD 51.2%
- EUR 19.9%
- JPY 17.1%
- GBp 3.4%
- Others 8.4%



COMPOSITION BY COUNTRIES

- US 51.2%
- JP 17.1%
- DE 8.4%
- FR 7.7%
- Others 15.6%



TOP COMPONENTS AS OF 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
ADVANCED MICRO DEVICES	AMD UW Equity	US	USD	3.30%
INTEL CORP	INTC UW Equity	US	USD	3.26%
ORACLE CORP	ORCL UN Equity	US	USD	3.22%
GE VERNOVA LLC	GEV UN Equity	US	USD	3.08%
Applovin Corp	APP UW Equity	US	USD	3.00%
SIEMENS ENERGY AG	ENR GY Equity	DE	EUR	2.91%
MICRON TECHNOLOGY INC	MU UW Equity	US	USD	2.87%
NOVO NORDISK A/S	NOVOB DC Equity	DK	DKK	2.80%
SOFTBANK GROUP CORP	9984 JT Equity	JP	JPY	2.71%
ADVANTEST CORP ORD	6857 JT Equity	JP	JPY	2.62%

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