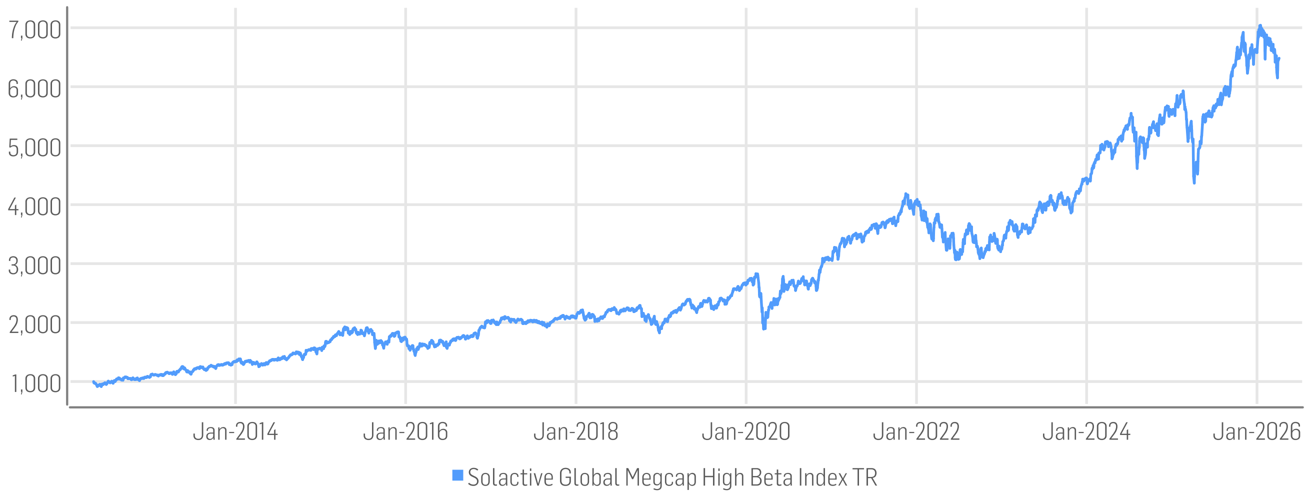
FACTSHEET - AS OF 06-Apr-2026
Solactive Global Megcap High Beta Index TR

DESCRIPTION

The Solactive Global Megcap High Beta Index TR inteds 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 total return index in EUR and reconstituted quarterly.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOD059 / SLOD05	Base Value / Base Date	1000 Points / 02.05.2012
Bloomberg / Reuters	SOGMCHBT Index/ .SOGMCHBT	Last Price	6483.17
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	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		

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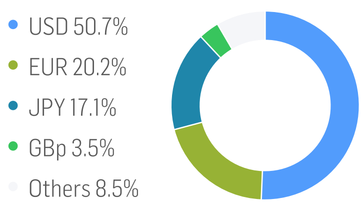
STATISTICS

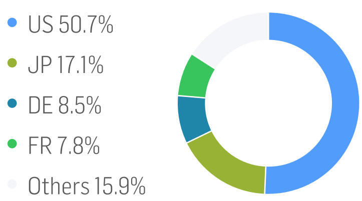
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.94%	-6.47%	-2.51%	41.02%	-1.45%	548.32%
Performance (p.a.)						14.36%
Volatility (p.a.)	22.12%	21.07%	19.93%	17.96%	21.19%	17.32%
High	6720.27	7042.39	7042.39	7042.39	7042.39	7042.39
Low	6149.28	6149.28	6149.28	4518.44	6149.28	914.98
Sharpe Ratio*	-1.05	-1.22	-0.35	2.22	-0.35	0.72
Max. Drawdown	-8.50%	-12.68%	-12.68%	-12.68%	-12.68%	-33.21%
VaR 95 \ 99				-32.5% \ -48.1%		-26.3% \ -47.5%
CVaR 95 \ 99				-40.8% \ -57.3%		-41.2% \ -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



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 06-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
ORACLE CORP	ORCL UN Equity	US	USD	3.28%
ADVANCED MICRO DEVICES	AMD UW Equity	US	USD	3.28%
INTEL CORP	INTC UW Equity	US	USD	3.13%
GE VERNOVA LLC	GEV UN Equity	US	USD	3.04%
Applovin Corp	APP UW Equity	US	USD	3.02%
SIEMENS ENERGY AG	ENR GY Equity	DE	EUR	2.94%
MICRON TECHNOLOGY INC	MU UW Equity	US	USD	2.87%
NOVO NORDISK A/S	NOVOB DC Equity	DK	DKK	2.84%
SOFTBANK GROUP CORP	9984 JT Equity	JP	JPY	2.78%
SHOPIFY INC	SHOP CT Equity	CA	CAD	2.63%

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