

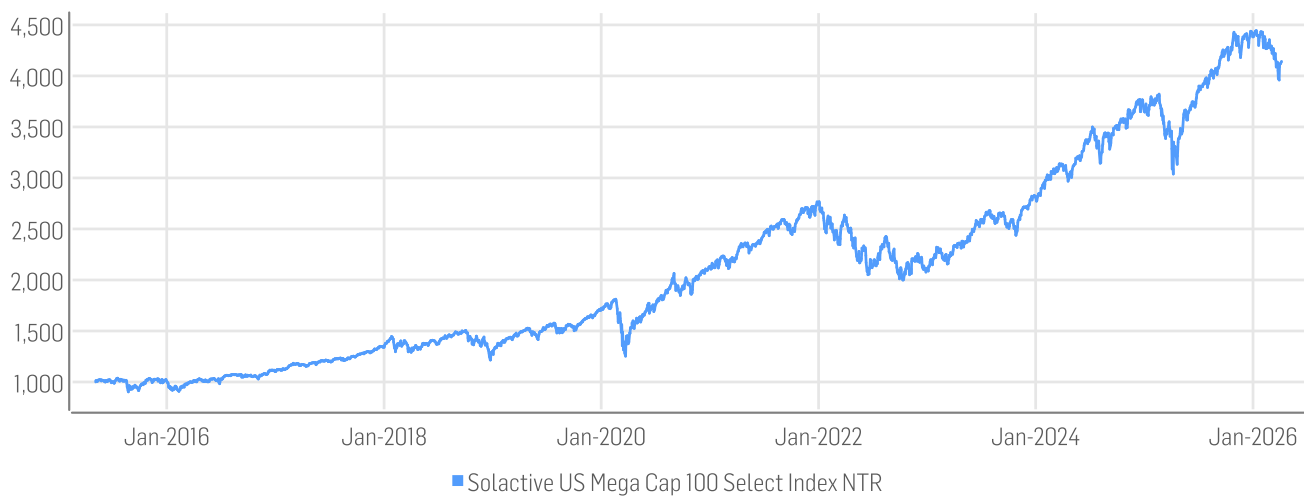
FACTSHEET - AS OF 07-Apr-2026

Solactive US Mega Cap 100 Select Index NTR

DESCRIPTION

The Solactive US Mega Cap 100 Select Index NTR tracks the performance of the 100 largest companies from the US stock market, selected from the Solactive GBS United States 500 Index, after excluding companies with verified ongoing involvement in controversial weapons. It is calculated as a NTR index in USD.

HISTORICAL PERFORMANCE



CHARACTERISTICS

| | | | |
|---------------------|---------------------------|------------------------|--|
| ISIN / WKN | SLOPWV | Base Value / Base Date | 1000 Points / 07.05.2015 |
| Bloomberg / Reuters | SUSM100N Index/ .SUSM100N | Last Price | 4142.66 |
| Index Calculator | Solactive AG | Dividends | Reinvested |
| Index Type | Net Total Return | Calculation | 9:30am to 4:50pm (EST), every 15 seconds |
| Index Currency | USD | History | Available daily back to 07.05.2015 |
| Index Members | 101 | | |

STATISTICS

| USD | 30D | 90D | 180D | 360D | YTD | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|-----------------|
| Performance | -1.85% | -6.35% | -3.18% | 26.04% | -5.49% | 314.27% |
| Performance (p.a.) | | | | | | 13.90% |
| Volatility (p.a.) | 19.05% | 15.30% | 14.77% | 14.13% | 14.86% | 18.34% |
| High | 4266.25 | 4444.93 | 4444.93 | 4444.93 | 4444.93 | 4444.93 |
| Low | 3959.47 | 3959.47 | 3959.47 | 3133.38 | 3959.47 | 902.76 |
| Sharpe Ratio* | -1.26 | -1.77 | -0.68 | 1.61 | -1.53 | 0.56 |
| Max. Drawdown | -7.19% | -10.92% | -10.92% | -10.92% | -10.92% | -30.87% |
| VaR 95 \ 99 | | | | -23.6% \ -39.6% | | -27.7% \ -54.2% |
| CVaR 95 \ 99 | | | | -32.4% \ -44.8% | | -45.2% \ -76.7% |

* 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).

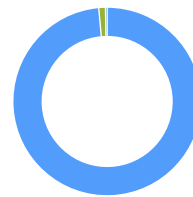
COMPOSITION BY CURRENCIES

- USD 100.0%



COMPOSITION BY COUNTRIES

- US 98.6%
- IE 1.1%
- CH 0.3%



TOP COMPONENTS AS OF 07-Apr-2026

| Company | Ticker | Country | Currency | Index Weight (%) |
|-----------------------|-----------------|---------|----------|------------------|
| NVIDIA CORP | NVDA UW Equity | US | USD | 10.21% |
| APPLE INC | AAPL UW Equity | US | USD | 8.96% |
| MICROSOFT CORP | MSFT UW Equity | US | USD | 6.71% |
| AMAZON.COM INC | AMZN UW Equity | US | USD | 5.01% |
| ALPHABET INC-CL A | GOOGL UW Equity | US | USD | 4.36% |
| BROADCOM INC | AVGO UW Equity | US | USD | 3.81% |
| ALPHABET INC C-SHARES | GOOG UW Equity | US | USD | 3.76% |
| META PLATFORMS INC | META UW Equity | US | USD | 3.06% |
| TESLA INC | TSLA UW Equity | US | USD | 2.47% |
| JPMORGAN CHASE & CO | JPM UN Equity | US | USD | 1.98% |

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