

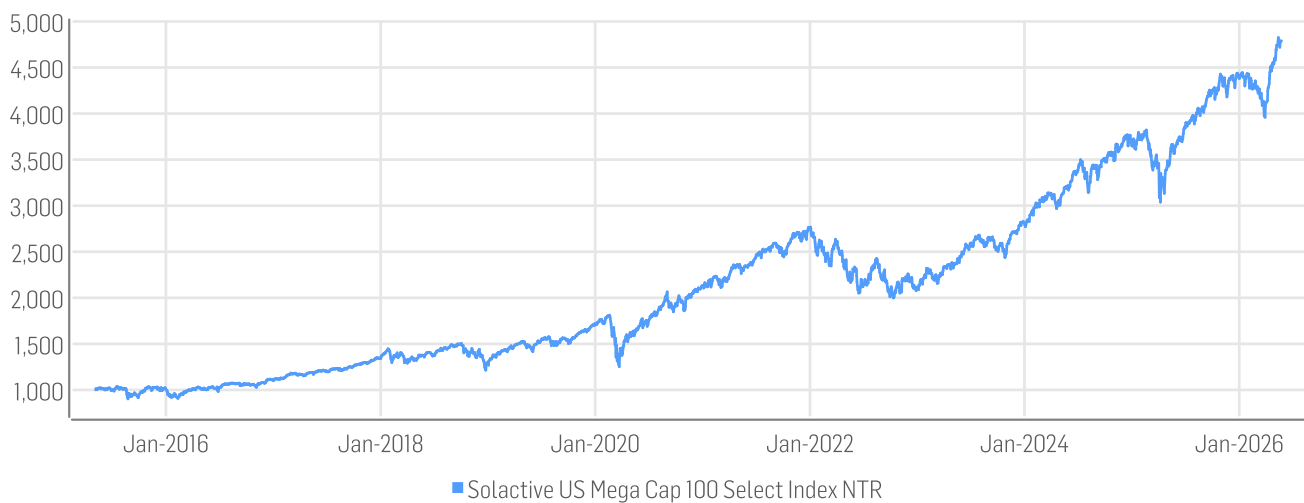
FACTSHEET - AS OF 25-May-2026

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	4789.05
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	5.32%	11.16%	9.88%	31.29%	9.26%	378.91%
Performance (p.a.)						15.23%
Volatility (p.a.)	11.22%	15.79%	13.83%	13.03%	14.74%	18.29%
High	4825.28	4825.28	4825.28	4825.28	4825.28	4825.28
Low	4537.07	3959.47	3959.47	3647.64	3959.47	902.76
Sharpe Ratio*	7.53	3.17	1.27	2.17	1.46	0.64
Max. Drawdown	-2.20%	-9.08%	-10.92%	-10.92%	-10.92%	-30.87%
VaR 95 \ 99				-22.2% \ -31.6%		-27.4% \ -54.2%
CVaR 95 \ 99				-29.3% \ -41.5%		-45.0% \ -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).

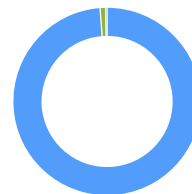
COMPOSITION BY CURRENCIES

- USD 100.0%



COMPOSITION BY COUNTRIES

- US 98.8%
- IE 0.9%
- CH 0.3%



TOP COMPONENTS AS OF 25-May-2026

Company	Ticker	Country	Currency	Index Weight (%)
NVIDIA CORP	NVDA UW Equity	US	USD	10.59%
APPLE INC	AAPL UW Equity	US	USD	9.30%
MICROSOFT CORP	MSFT UW Equity	US	USD	6.46%
AMAZON.COM INC	AMZN UW Equity	US	USD	5.38%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	4.69%
ALPHABET INC C-SHARES	GOOG UW Equity	US	USD	4.05%
BROADCOM INC	AVGO UW Equity	US	USD	4.05%
TESLA INC	TSLA UW Equity	US	USD	3.00%
META PLATFORMS INC	META UW Equity	US	USD	2.81%
ELI LILLY & CO	LLY UN Equity	US	USD	1.90%

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