

# FACTSHEET - AS OF 20-Jun-2025

## 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	5198.53
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		

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### STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	1.13%	2.73%	-0.41%	2.22%	-1.01%	419.85%
Performance (p.a.)						13.37%
Volatility (p.a.)	12.43%	28.37%	23.10%	21.77%	23.52%	17.30%
High	5297.54	5297.54	5628.61	5628.61	5628.61	5628.61
Low	5116.42	4140.77	4140.77	4140.77	4140.77	913.77
Sharpe Ratio*	1.03	0.34	-0.12	0.01	-0.17	0.66
Max. Drawdown	-1.87%	-19.43%	-26.43%	-26.43%	-26.43%	-33.23%
VaR 95 \ 99				-37.9% \ -85.8%		-26.0% \ -47.2%
CVaR 95 \ 99				-59.0% \ -104.1%		-41.2% \ -72.7%

\* 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).

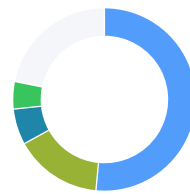
### COMPOSITION BY CURRENCIES

- USD 53.6%
- EUR 17.0%
- JPY 15.5%
- GBp 6.3%
- Others 7.6%



### COMPOSITION BY COUNTRIES

- US 51.5%
- JP 15.5%
- GB 6.3%
- FR 4.8%
- Others 21.8%



### TOP COMPONENTS AS OF 20-Jun-2025

Company	Ticker	Country	Currency	Index Weight (%)
PALANTIR TECHNOLOGIES INC	PLTR UW Equity	US	USD	4.17%
TESLA INC	TSLA UW Equity	US	USD	3.85%
BROADCOM INC	AVGO UW Equity	US	USD	3.36%
NVIDIA CORP	NVDA UW Equity	US	USD	2.93%
ADVANCED MICRO DEVICES	AMD UW Equity	US	USD	2.80%
RHEINMETALL AG	RHM GY Equity	DE	EUR	2.71%
MITSUBISHI HEAVY INDUSTRIES LTD	7011 JT Equity	JP	JPY	2.68%
NOVO NORDISK A/S	NOVOB DC Equity	DK	DKK	2.57%
ORACLE CORP	ORCL UN Equity	US	USD	2.53%
ROLLS-ROYCE HOLDING PLC	RR/ LN Equity	GB	GBp	2.45%

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