

FACTSHEET - AS OF 26-Apr-2024

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	4676.07
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	-3.13%	6.63%	26.41%	37.31%	10.23%	367.61%
Performance (p.a.)						13.74%
Volatility (p.a.)	12.18%	12.20%	11.00%	12.59%	11.79%	16.97%
High	4828.70	4828.70	4828.70	4828.70	4828.70	4828.70
Low	4548.09	4405.54	3699.05	3369.61	4148.22	913.77
Sharpe Ratio*	-2.96	2.12	5.18	2.70	2.63	0.58
Max. Drawdown	-5.81%	-5.81%	-5.81%	-8.26%	-5.81%	-33.23%
VaR 95 \ 99				-20.1% \ -31.7%		-25.9% \ -45.9%
CVaR 95 \ 99				-24.9% \ -32.6%		-39.7% \ -69.3%

* 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).

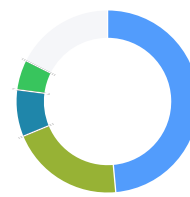
COMPOSITION BY CURRENCIES

- USD 51.0%
- JPY 20.2%
- EUR 14.3%
- GBP 7.7%
- Others 6.8%



COMPOSITION BY COUNTRIES

- US 48.6%
- JP 20.2%
- FR 8.3%
- GB 5.3%
- Others 17.6%



TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
NVIDIA CORP	NVDA UW Equity	US	USD	2.79%
NOVO NORDISK A/S	NOVOB DC Equity	DK	DKK	2.79%
DAIICHI SANKYO CO LTD ORD	4568 JT Equity	JP	JPY	2.58%
RECRUIT HOLDINGS CO LTD	6098 JT Equity	JP	JPY	2.53%
TESLA INC	TSLA UW Equity	US	USD	2.49%
TOKYO ELECTRON LTD ORD	8035 JT Equity	JP	JPY	2.48%
NXP SEMICONDUCTOR NV	NXPI UW Equity	NL	USD	2.47%
SANOFI SA	SAN FP Equity	FR	EUR	2.41%
ADVANCED MICRO DEVICES	AMD UW Equity	US	USD	2.39%
GLENCORE PLC	GLEN LN Equity	JE	GBP	2.38%

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This info service is offered exclusively by Solactive AG, Platz der Einheit 1, D-60327 Frankfurt am Main|E-Mail: indexing@solactive.com

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