

# FACTSHEET - Solactive GBS CW DM ex US & EM ex CN ex TW Index NTR AS OF 03-Apr-2026



## DESCRIPTION

The Solactive GBS Custom Weight Series intends to track the representation of a custom exposure to multiple macro-areas of the Global Markets.

## HISTORICAL PERFORMANCE



## ANNUAL PERFORMANCE

Year	YTD	2025	2024	2023	2022	2021
Performance	2.62%	31.25%	2.42%	17.92%	-14.23%	10.94%

## CHARACTERISTICS

ISIN / WKN	SLOLKD	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	/ .SCWXUCTN	Last Price	2580.97
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 08.05.2006
Index Members	1859		

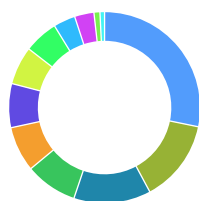
## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.38%	1.82%	7.44%	39.11%	2.62%	158.10%
Performance (p.a.)						4.88%
Volatility (p.a.)	23.33%	18.58%	14.70%	13.06%	18.22%	17.07%
High	2654.01	2826.01	2826.01	2826.01	2826.01	2826.01
Low	2502.10	2502.10	2358.67	1834.44	2502.10	519.66
Sharpe Ratio*	-1.25	0.21	0.82	2.77	0.39	0.07
Max. Drawdown	-5.72%	-11.46%	-11.46%	-11.46%	-11.46%	-60.82%
VaR 95 \ 99				-16.7% \ -29.6%		-25.8% \ -48.5%
CVaR 95 \ 99				-27.0% \ -47.8%		-42.6% \ -77.4%

\* 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).

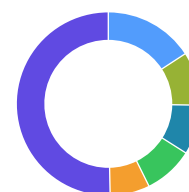
## COMPOSITION BY SECTORS

- Finance 28.2%
- Industrials 13.9%
- Technology 13.0%
- Non-Energy Materials 8.8%
- Healthcare 7.6%
- Consumer Non-Cyclicals 7.4%
- Energy 6.5%
- Consumer Cyclicals 5.8%
- Utilities 3.7%
- Telecommunications 3.3%
- Consumer Services 1.0%
- Business Services 0.8%



## COMPOSITION BY COUNTRIES

- Japan 15.8%
- United Kingdom 9.4%
- South Korea 8.8%
- Canada 8.7%
- India 7.0%
- Others 50.3%



## TOP COMPONENTS AS OF 03-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
SAMSUNG ELECTRONICS CO LTD	005930 KP Equity	KR	KRW	2.81%
ASML HOLDING NV	ASML NA Equity	NL	EUR	1.54%
SK HYNIX INC	000660 KP Equity	KR	KRW	1.51%
ASTRAZENECA PLC	AZN LN Equity	GB	GBp	0.92%
NOVARTIS AG	NOVN SE Equity	CH	CHF	0.88%
HSBC HOLDINGS PLC	HSBA LN Equity	GB	GBp	0.87%
ROCHE HOLDING AG	ROP SE Equity	CH	CHF	0.84%
SHELL PLC	SHEL LN Equity	GB	GBp	0.81%
NESTLE SA	NESN SE Equity	CH	CHF	0.76%
ROYAL BANK OF CANADA	RY CT Equity	CA	CAD	0.69%

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