

# FACTSHEET - Solactive GBS Custom Weight Pangeas Index NTR

## AS OF 18-Jun-2025



### DESCRIPTION

The Solactive GBS Custom Weight PANGEAS Index NTR aims to track the performances of a basket of securities representing a custom exposure to world macro areas.

### HISTORICAL PERFORMANCE



### ANNUAL PERFORMANCE

Year	YTD	2024	2023	2022	2021	2020
Performance	0.11%	19.36%	17.56%	-12.40%	25.71%	4.07%

### CHARACTERISTICS

ISIN / WKN	DE000SLOBBB8 / SLOBBB	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	SOLPANGN Index/ .SOLPANGN	Last Price	1983.14
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 08.05.2017
Index Members	3203		

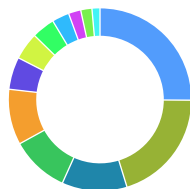
## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.21%	-0.53%	0.61%	5.22%	0.11%	98.31%
Performance (p.a.)						8.81%
Volatility (p.a.)	7.91%	18.72%	14.93%	13.39%	15.30%	14.01%
High	2019.01	2019.01	2102.03	2102.03	2102.03	2102.03
Low	1973.67	1734.14	1734.14	1734.14	1734.14	868.18
Sharpe Ratio*	-1.98	-0.22	-0.05	0.25	-0.11	0.49
Max. Drawdown	-1.78%	-13.74%	-17.50%	-17.50%	-17.50%	-33.43%
VaR 95 \ 99				-21.1% \ -56.2%		-19.9% \ -41.5%
CVaR 95 \ 99				-38.8% \ -68.9%		-35.3% \ -67.3%

\* 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).

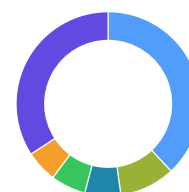
## COMPOSITION BY SECTORS

- Technology 25.1%
- Finance 20.1%
- Industrials 11.5%
- Consumer Non-Cyclicals 10.3%
- Healthcare 9.8%
- Consumer Cyclicals 5.7%
- Non-Energy Materials 4.8%
- Energy 4.1%
- Utilities 3.0%
- Telecommunications 2.2%
- Consumer Services 2.0%
- Business Services 1.4%



## COMPOSITION BY COUNTRIES

- United States 38.0%
- United Kingdom 9.8%
- France 6.3%
- Germany 6.2%
- Switzerland 5.6%
- Others 34.2%



## TOP COMPONENTS AS OF 18-Jun-2025

Company	Ticker	Country	Currency	Index Weight (%)
MICROSOFT CORP	MSFT UW Equity	US	USD	2.66%
NVIDIA CORP	NVDA UW Equity	US	USD	2.60%
APPLE INC	AAPL UW Equity	US	USD	2.17%
AMAZON.COM INC	AMZN UW Equity	US	USD	1.52%
TAIWAN SEMICONDUCTOR MANUFAC	2330 TT Equity	TW	TWD	1.49%
META PLATFORMS INC	META UW Equity	US	USD	1.15%
SAP SE	SAP GY Equity	DE	EUR	1.05%
ASML HOLDING NV	ASML NA Equity	NL	EUR	1.04%
NESTLE SA	NESN SE Equity	CH	CHF	0.94%
BROADCOM INC	AVGO UW Equity	US	USD	0.87%

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