

# FACTSHEET - AS OF 22-Aug-2025

## Solactive GBS CW DM International Large & Mid Cap EUR Index PR

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLOBCK7	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	SCWEUJEP Index / .SCWEUJEP	Last Price	1809.08
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price Return	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 08.05.2006
Index Members	1145		

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## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	2.28%	5.13%	-0.91%	8.87%	4.46%	165.87%
Performance (p.a.)						5.20%
Volatility (p.a.)	9.01%	7.92%	15.12%	12.51%	13.88%	15.34%
High	1809.08	1809.08	1823.17	1844.03	1844.03	1844.03
Low	1743.79	1711.30	1513.44	1513.44	1513.44	333.26
Sharpe Ratio*	3.28	2.60	-0.25	0.57	0.37	0.21
Max. Drawdown	-2.31%	-2.55%	-17.10%	-17.93%	-17.93%	-55.77%
VaR 95 \ 99				-18.8% \ -50.8%		-23.9% \ -47.8%
CVaR 95 \ 99				-34.8% \ -73.6%		-38.8% \ -67.5%

\* 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 40.6%
- EUR 25.5%
- GBp 11.6%
- JPY 10.6%
- Others 11.7%



## COMPOSITION BY COUNTRIES

- US 38.7%
- GB 11.2%
- JP 10.6%
- DE 7.4%
- Others 32.1%



## TOP COMPONENTS AS OF 22-Aug-2025

Company	Ticker	Country	Currency	Index Weight (%)
NVIDIA CORP	NVDA UW Equity	US	USD	3.08%
MICROSOFT CORP	MSFT UW Equity	US	USD	2.74%
APPLE INC	AAPL UW Equity	US	USD	2.44%
AMAZON.COM INC	AMZN UW Equity	US	USD	1.60%
META PLATFORMS INC	META UW Equity	US	USD	1.20%
ASML HOLDING NV	ASML NA Equity	NL	EUR	1.17%
SAP SE	SAP GY Equity	DE	EUR	1.12%
BROADCOM INC	AVGO UW Equity	US	USD	1.00%
NOVARTIS AG	NOVN SE Equity	CH	CHF	0.97%
ASTRAZENECA PLC	AZN LN Equity	GB	GBp	0.97%

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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](mailto:indexing@solactive.com)

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