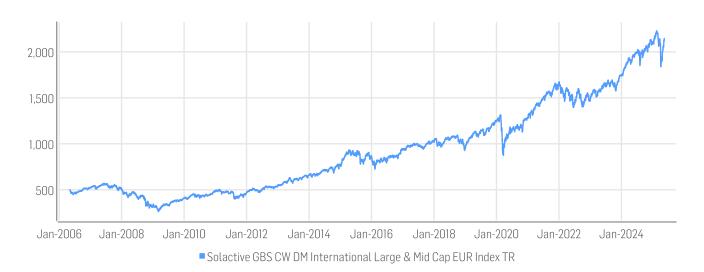


FACTSHEET - AS OF 16-May-2025 Solactive GBS CW DM International Large & Mid Cap EUR Index TR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SL0BCM3
Bloomberg / Reuters	SCWEUJET Index / .SCWEUJET
Index Calculator	Solactive AG
Index Type	Total Return
Index Currency	EUR
Index Members	1151

Base Value / Base Date	1000 Points / 08.05.2006
Last Price	2146.21
Dividends	Reinvested
Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
History	Available daily back to 08.05.2006

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STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	11.70%	-2.83%	4.61%	9.08%	2.72%	330.22%
Performance (p.a.)						7.97%
Volatility (p.a.)	13.82%	19.82%	15.18%	13.52%	16.86%	15.42%
High	2146.21	2227.71	2227.71	2227.71	2227.71	2227.71
Low	1900.49	1837.61	1837.61	1837.61	1837.61	263.05
Sharpe Ratio*	20.44	-0.66	0.49	0.52	0.31	0.38
Max. Drawdown	-1.48%	-17.51%	-17.51%	-17.51%	-17.51%	-53.73%
VaR 95 \ 99				-20.8% \ -56.4%		-23.9% \ -47.7%
CVaR 95 \ 99				-39.3% \ -73.5%		-38.8% \ -67.8%

^{*} 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 38.9%
- EUR 26.4%
- GBp 11.9%
- JPY 10.1%
- Others 12.7%

0

COMPOSITION BY COUNTRIES

- US 37.0%
- GB 11.5%
- JP 10.1%
- DE 7.8%
- Others 33.6%



TOP COMPONENTS AS OF 16-May-2025

Company	Ticker	Country	Currency	Index Weight (%)
MICROSOFT CORP	MSFT UW Equity	US	USD	2.55%
NVIDIA CORP	NVDA UW Equity	US	USD	2.45%
APPLE INC	AAPL UW Equity	US	USD	2.37%
AMAZON.COM INC	AMZN UW Equity	US	USD	1.49%
SAP SE	SAP GY Equity	DE	EUR	1.35%
ASML HOLDING NV	ASML NA Equity	NL	EUR	1.28%
NESTLE SA	NESN SE Equity	CH	CHF	1.20%
META PLATFORMS INC	META UW Equity	US	USD	1.07%
ROCHE HOLDING AG	ROG SE Equity	CH	CHF	0.97%
NOVARTIS AG	NOVN SE Equity	CH	CHF	0.96%



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