

# FACTSHEET - AS OF 23-Apr-2024

## Solactive GBS CW DM US & Europe EUR Index PR

### DESCRIPTION

The index intends to represent a custom exposure to multiple macro-areas of the Developed Markets.

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLOGH25 / SLOGH2	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	/ .SCWUEEP	Last Price	2679.50
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price Return	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 08.05.2006
Index Members	1608		

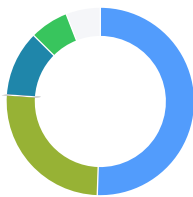
## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.18%	6.31%	19.20%	17.15%	7.71%	167.95%
Performance (p.a.)						5.64%
Volatility (p.a.)	7.90%	8.20%	7.72%	8.87%	7.90%	17.04%
High	2731.89	2731.89	2731.89	2731.89	2731.89	2731.89
Low	2632.32	2520.42	2228.91	2228.91	2467.38	492.12
Sharpe Ratio*	-2.19	2.96	5.04	1.52	2.84	0.10
Max. Drawdown	-3.64%	-3.64%	-3.64%	-7.90%	-3.64%	-56.64%
VaR 95 \ 99				-15.1% \ -19.5%		-26.5% \ -52.2%
CVaR 95 \ 99				-19.2% \ -23.7%		-42.7% \ -74.4%

\* 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).

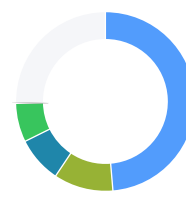
## COMPOSITION BY CURRENCIES

- USD 50.5%
- EUR 25.6%
- GBP 11.3%
- CHF 6.6%
- Others 5.9%



## COMPOSITION BY COUNTRIES

- US 48.7%
- GB 10.7%
- FR 8.3%
- CH 7.0%
- Others 25.3%



## TOP COMPONENTS AS OF 23-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
MICROSOFT CORP	MSFT UW Equity	US	USD	3.24%
APPLE INC	AAPL UW Equity	US	USD	2.68%
NVIDIA CORP	NVDA UW Equity	US	USD	2.12%
NOVO NORDISK A/S	NOVOB DC Equity	DK	DKK	1.80%
AMAZON.COM INC	AMZN UW Equity	US	USD	1.75%
ASML HOLDING NV	ASML NA Equity	NL	EUR	1.57%
NESTLE SA	NESN SE Equity	CH	CHF	1.23%
META PLATFORMS INC	META UW Equity	US	USD	1.18%
SHELL PLC	SHEL LN Equity	GB	GBP	1.05%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	1.02%

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