

# FACTSHEET - AS OF 12-May-2025

## 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	2931.01
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	1611		

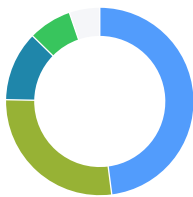
## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	11.89%	-5.41%	0.64%	6.30%	-0.11%	193.10%
Performance (p.a.)						5.82%
Volatility (p.a.)	16.62%	20.90%	16.10%	14.00%	18.11%	16.87%
High	2931.01	3125.14	3125.14	3125.14	3125.14	3125.14
Low	2615.74	2559.40	2559.40	2559.40	2559.40	492.12
Sharpe Ratio*	17.47	-1.07	-0.05	0.30	-0.14	0.22
Max. Drawdown	-2.77%	-18.10%	-18.10%	-18.10%	-18.10%	-56.64%
VaR 95 \ 99				-23.1% \ -47.1%		-26.0% \ -50.9%
CVaR 95 \ 99				-39.5% \ -79.3%		-42.5% \ -74.2%

\* 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 48.0%
- EUR 27.3%
- GBp 12.0%
- CHF 7.5%
- Others 5.2%



## COMPOSITION BY COUNTRIES

- US 46.2%
- GB 11.5%
- FR 7.9%
- DE 7.9%
- Others 26.5%



## TOP COMPONENTS AS OF 12-May-2025

Company	Ticker	Country	Currency	Index Weight (%)
MICROSOFT CORP	MSFT UW Equity	US	USD	2.93%
APPLE INC	AAPL UW Equity	US	USD	2.74%
NVIDIA CORP	NVDA UW Equity	US	USD	2.58%
AMAZON.COM INC	AMZN UW Equity	US	USD	1.76%
SAP SE	SAP GY Equity	DE	EUR	1.26%
META PLATFORMS INC	META UW Equity	US	USD	1.24%
ASML HOLDING NV	ASML NA Equity	NL	EUR	1.21%
NESTLE SA	NESN SE Equity	CH	CHF	1.13%
ROCHE HOLDING AG	ROG SE Equity	CH	CHF	0.92%
BROADCOM INC	AVGO UW Equity	US	USD	0.91%

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