

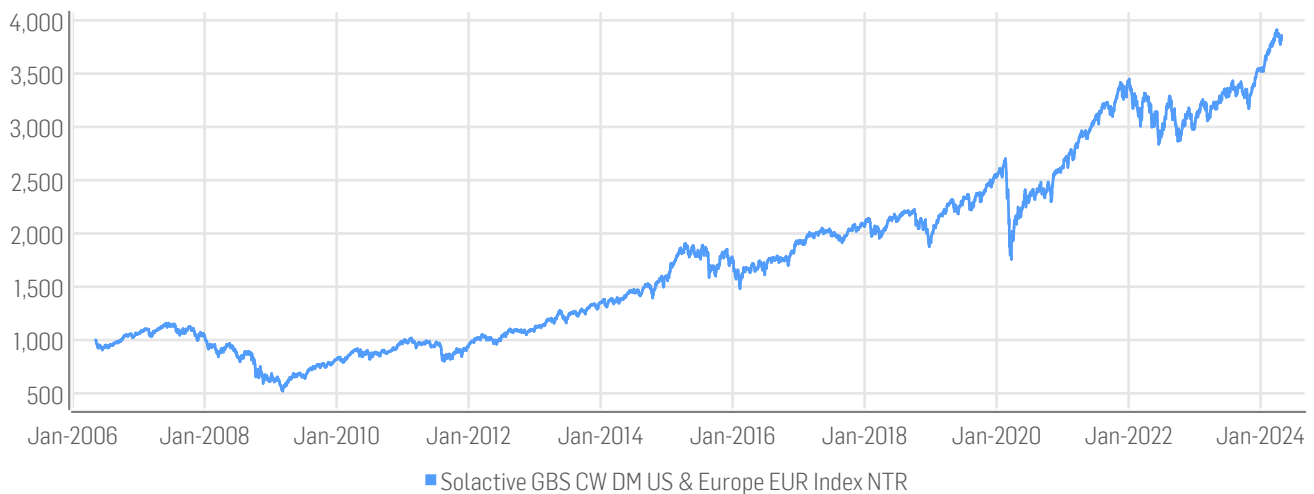
FACTSHEET - AS OF 26-Apr-2024

Solactive GBS CW DM US & Europe EUR Index NTR

DESCRIPTION

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

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOGH33 / SLOGH3	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	SCWUEEN Index / .SCWUEEN	Last Price	3861.08
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total 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		

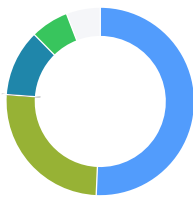
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.92%	6.16%	21.74%	20.87%	8.83%	286.11%
Performance (p.a.)						7.81%
Volatility (p.a.)	9.15%	8.60%	7.78%	8.96%	8.17%	17.03%
High	3912.07	3912.07	3912.07	3912.07	3912.07	3912.07
Low	3773.88	3626.87	3189.67	3168.17	3519.33	520.86
Sharpe Ratio*	-1.59	2.74	5.81	1.93	3.15	0.23
Max. Drawdown	-3.53%	-3.53%	-3.53%	-7.60%	-3.53%	-55.07%
VaR 95 \ 99				-15.1% \ -19.5%		-26.0% \ -52.2%
CVaR 95 \ 99				-19.1% \ -23.7%		-42.6% \ -74.3%

* 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).

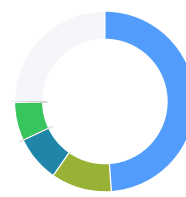
COMPOSITION BY CURRENCIES

- USD 50.7%
- EUR 25.5%
- GBP 11.4%
- CHF 6.5%
- Others 5.8%



COMPOSITION BY COUNTRIES

- US 48.8%
- GB 10.8%
- FR 8.3%
- CH 6.9%
- Others 25.2%



TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
MICROSOFT CORP	MSFT UW Equity	US	USD	3.22%
APPLE INC	AAPL UW Equity	US	USD	2.71%
NVIDIA CORP	NVDA UW Equity	US	USD	2.25%
NOVO NORDISK A/S	NOVOB DC Equity	DK	DKK	1.79%
AMAZON.COM INC	AMZN UW Equity	US	USD	1.75%
ASML HOLDING NV	ASML NA Equity	NL	EUR	1.61%
NESTLE SA	NESN SE Equity	CH	CHF	1.20%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	1.10%
META PLATFORMS INC	META UW Equity	US	USD	1.06%
SHELL PLC	SHEL LN Equity	GB	GBP	1.05%

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