

# FACTSHEET - AS OF 26-Apr-2024

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

### DESCRIPTION

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

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLOGH41 / SLOGH4	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	SCWUEET Index / .SCWUEET	Last Price	4300.58
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type		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		

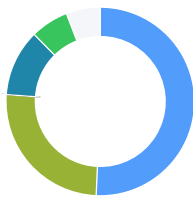
## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.84%	6.36%	22.08%	21.52%	9.05%	330.06%
Performance (p.a.)						8.46%
Volatility (p.a.)	9.19%	8.62%	7.79%	8.96%	8.19%	17.03%
High	4353.91	4353.91	4353.91	4353.91	4353.91	4353.91
Low	4201.59	4032.19	3542.98	3510.46	3912.00	529.77
Sharpe Ratio*	-1.48	2.85	5.91	2.00	3.25	0.27
Max. Drawdown	-3.50%	-3.50%	-3.50%	-7.53%	-3.50%	-54.59%
VaR 95 \ 99				-15.1% \ -19.5%		-26.0% \ -52.2%
CVaR 95 \ 99				-19.1% \ -23.6%		-42.6% \ -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).

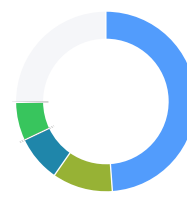
## COMPOSITION BY CURRENCIES

- USD 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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