

FACTSHEET - AS OF 26-Apr-2024

Solactive GBS CW DM US & Eurozone EUR Index PR

DESCRIPTION

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

HISTORICAL PERFORMANCE



CHARACTERISTICS

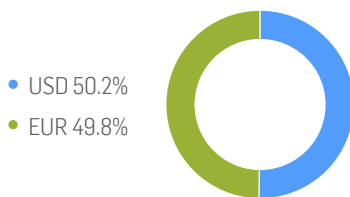
ISIN / WKN	DE000SLOGH58 / SLOGH5	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	/ .SCWUEZEP	Last Price	2663.33
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price Return	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 08.05.2006
Index Members	799		

STATISTICS

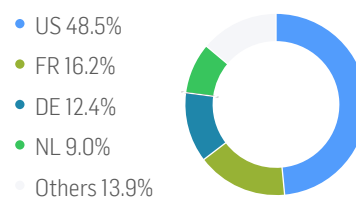
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.39%	6.32%	22.81%	20.57%	9.46%	166.33%
Performance (p.a.)						5.60%
Volatility (p.a.)	9.32%	8.88%	8.11%	9.31%	8.52%	17.53%
High	2709.29	2709.29	2709.29	2709.29	2709.29	2709.29
Low	2606.28	2496.07	2181.55	2168.74	2407.70	494.18
Sharpe Ratio*	-2.10	2.74	5.90	1.83	3.29	0.10
Max. Drawdown	-3.80%	-3.80%	-3.80%	-8.55%	-3.80%	-57.09%
VaR 95 \ 99				-15.7% \ -20.4%		-28.0% \ -51.8%
CVaR 95 \ 99				-19.6% \ -25.6%		-43.9% \ -74.9%

* 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



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
MICROSOFT CORP	MSFT UW Equity	US	USD	3.45%
ASML HOLDING NV	ASML NA Equity	NL	EUR	3.14%
APPLE INC	AAPL UW Equity	US	USD	2.90%
NVIDIA CORP	NVDA UW Equity	US	USD	2.41%
LVMH MOET HENNESSY LOUIS VUITTON SE	MC FP Equity	FR	EUR	1.91%
AMAZON.COM INC	AMZN UW Equity	US	USD	1.87%
SAP SE	SAP GY Equity	DE	EUR	1.65%
TOTALENERGIES SE	TTE FP Equity	FR	EUR	1.44%
SIEMENS AG	SIE GY Equity	DE	EUR	1.22%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	1.18%

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