

# FACTSHEET - AS OF 26-Apr-2024

## Solactive GBS CW DM US & Eurozone 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	DE000SLOGH66 / SLOGH6	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	SCWUEZEN Index / .SCWUEZEN	Last Price	3744.09
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	799		

## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.11%	6.80%	23.70%	22.65%	10.04%	274.41%
Performance (p.a.)						7.62%
Volatility (p.a.)	9.51%	8.94%	8.14%	9.33%	8.56%	17.53%
High	3798.77	3798.77	3798.77	3798.77	3798.77	3798.77
Low	3657.60	3493.14	3044.74	3025.39	3367.46	521.59
Sharpe Ratio*	-1.75	2.99	6.15	2.05	3.53	0.21
Max. Drawdown	-3.72%	-3.72%	-3.72%	-8.36%	-3.72%	-55.66%
VaR 95 \ 99				-15.6% \ -20.2%		-27.9% \ -51.8%
CVaR 95 \ 99				-19.5% \ -25.6%		-43.7% \ -74.8%

\* 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).

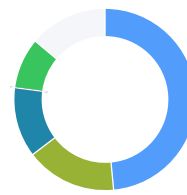
## COMPOSITION BY CURRENCIES

- USD 50.2%
- EUR 49.8%



## COMPOSITION BY COUNTRIES

- US 48.5%
- FR 16.2%
- DE 12.4%
- NL 9.0%
- Others 13.9%



## 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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