

# FACTSHEET - Solactive GBS CW DM US & Eurozone EUR Index NTR AS OF 30-Apr-2025



## DESCRIPTION

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

## HISTORICAL PERFORMANCE



## ANNUAL PERFORMANCE

Year	YTD	2024	2023	2022	2021	2020
Performance	-2.89%	20.74%	21.24%	-13.56%	28.92%	5.29%

## CHARACTERISTICS

ISIN / WKN	DE000SLOGH66 / SLOGH6	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	SCWUEZEN Index / .SCWUEZEN	Last Price	3989.44
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	794		

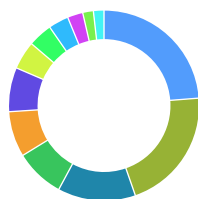
## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.35%	-7.42%	1.24%	7.08%	-2.89%	298.94%
Performance (p.a.)						7.56%
Volatility (p.a.)	29.95%	20.52%	16.09%	14.05%	18.45%	17.36%
High	4119.81	4423.07	4423.07	4423.07	4423.07	4423.07
Low	3645.33	3645.33	3645.33	3597.95	3645.33	521.59
Sharpe Ratio*	-0.91	-1.41	0.02	0.36	-0.58	0.31
Max. Drawdown	-11.52%	-17.58%	-17.58%	-17.58%	-17.58%	-55.66%
VaR 95 \ 99				-24.2% \ -45.8%		-27.5% \ -51.4%
CVaR 95 \ 99				-39.9% \ -78.7%		-43.5% \ -74.5%

\* 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).

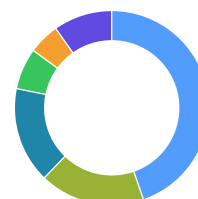
## COMPOSITION BY SECTORS

- Technology 23.8%
- Finance 20.9%
- Industrials 13.2%
- Consumer Non-Cyclicals 8.4%
- Consumer Cyclicals 7.7%
- Healthcare 7.5%
- Non-Energy Materials 4.8%
- Utilities 4.1%
- Energy 3.4%
- Telecommunications 2.6%
- Consumer Services 1.8%
- Business Services 1.8%



## COMPOSITION BY COUNTRIES

- United States 44.7%
- France 17.5%
- Germany 16.0%
- Netherlands 6.9%
- Spain 5.2%
- Others 9.8%



## TOP COMPONENTS AS OF 30-Apr-2025

Company	Ticker	Country	Currency	Index Weight (%)
APPLE INC	AAPL UW Equity	US	USD	2.93%
MICROSOFT CORP	MSFT UW Equity	US	USD	2.72%
SAP SE	SAP GY Equity	DE	EUR	2.59%
NVIDIA CORP	NVDA UW Equity	US	USD	2.40%
ASML HOLDING NV	ASML NA Equity	NL	EUR	2.23%
AMAZON.COM INC	AMZN UW Equity	US	USD	1.62%
SIEMENS AG	SIE GY Equity	DE	EUR	1.48%
ALLIANZ SE	ALV GY Equity	DE	EUR	1.40%
LVMH MOET HENNESSY LOUIS VUITTON SE	MC FP Equity	FR	EUR	1.25%
TOTALENERGIES SE	TTE FP Equity	FR	EUR	1.13%

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