

FACTSHEET - Solactive GBS CW DM US & Eurozone EUR Index TR AS OF 16-May-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	4.62%	21.47%	22.02%	-12.99%	29.59%	5.90%

CHARACTERISTICS

ISIN / WKN	DE000SLOGH74 / SLOGH7	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	SCWUEZET Index / .SCWUEZET	Last Price	4920.66
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	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		

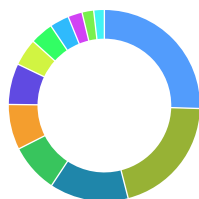
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	13.06%	-2.18%	6.70%	12.02%	4.62%	392.07%
Performance (p.a.)						8.74%
Volatility (p.a.)	16.25%	21.46%	16.40%	14.40%	18.26%	17.36%
High	4920.66	5066.55	5066.55	5066.55	5066.55	5066.55
Low	4278.79	4178.02	4178.02	4113.24	4178.02	532.71
Sharpe Ratio*	21.12	-0.50	0.72	0.70	0.59	0.38
Max. Drawdown	-1.69%	-17.54%	-17.54%	-17.54%	-17.54%	-55.08%
VaR 95 \ 99				-24.2% \ -45.8%		-27.3% \ -51.4%
CVaR 95 \ 99				-39.8% \ -78.7%		-43.4% \ -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).

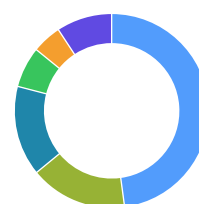
COMPOSITION BY SECTORS

- Technology 25.5%
- Finance 20.5%
- Industrials 13.3%
- Consumer Non-Cyclicals 8.2%
- Consumer Cyclicals 7.6%
- Healthcare 6.9%
- Non-Energy Materials 4.6%
- Utilities 3.9%
- Energy 3.3%
- Telecommunications 2.4%
- Consumer Services 2.0%
- Business Services 1.8%



COMPOSITION BY COUNTRIES

- United States 47.9%
- France 16.2%
- Germany 15.0%
- Netherlands 6.8%
- Spain 4.9%
- Others 9.3%



TOP COMPONENTS AS OF 16-May-2025

Company	Ticker	Country	Currency	Index Weight (%)
MICROSOFT CORP	MSFT UW Equity	US	USD	3.12%
NVIDIA CORP	NVDA UW Equity	US	USD	3.00%
APPLE INC	AAPL UW Equity	US	USD	2.89%
SAP SE	SAP GY Equity	DE	EUR	2.43%
ASML HOLDING NV	ASML NA Equity	NL	EUR	2.30%
AMAZON.COM INC	AMZN UW Equity	US	USD	1.82%
SIEMENS AG	SIE GY Equity	DE	EUR	1.45%
META PLATFORMS INC	META UW Equity	US	USD	1.31%
ALLIANZ SE	ALV GY Equity	DE	EUR	1.21%
LVMH MOET HENNESSY LOUIS VUITTON SE	MC FP Equity	FR	EUR	1.16%

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