

# FACTSHEET - AS OF 17-Apr-2024

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

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLOGH74 / SLOGH7	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	SCWUEZET Index / .SCWUEZET	Last Price	4195.39
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	-0.33%	8.07%	20.18%	19.97%	8.35%	319.54%
Performance (p.a.)						8.32%
Volatility (p.a.)	7.12%	8.29%	8.31%	9.27%	8.11%	17.53%
High	4327.58	4327.58	4327.58	4327.58	4327.58	4327.58
Low	4195.39	3882.24	3441.76	3429.04	3832.49	532.71
Sharpe Ratio*	-1.10	3.99	4.97	1.77	3.28	0.25
Max. Drawdown	-3.05%	-3.05%	-3.05%	-8.29%	-3.05%	-55.08%
VaR 95 \ 99				-15.6% \ -20.2%		-27.8% \ -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).

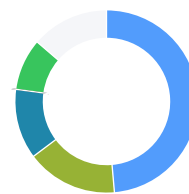
## COMPOSITION BY CURRENCIES

- USD 50.3%
- EUR 49.7%



## COMPOSITION BY COUNTRIES

- US 48.6%
- FR 16.1%
- DE 12.4%
- NL 9.2%
- Others 13.7%



## TOP COMPONENTS AS OF 17-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
MICROSOFT CORP	MSFT UW Equity	US	USD	3.56%
ASML HOLDING NV	ASML NA Equity	NL	EUR	3.17%
APPLE INC	AAPL UW Equity	US	USD	2.94%
NVIDIA CORP	NVDA UW Equity	US	USD	2.35%
LVMH MOET HENNESSY LOUIS VUITTON SE	MC FP Equity	FR	EUR	1.97%
AMAZON.COM INC	AMZN UW Equity	US	USD	1.93%
SAP SE	SAP GY Equity	DE	EUR	1.63%
TOTALENERGIES SE	TTE FP Equity	FR	EUR	1.43%
META PLATFORMS INC	META UW Equity	US	USD	1.28%
SIEMENS AG	SIE GY Equity	DE	EUR	1.20%

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