

# FACTSHEET - AS OF 26-Apr-2024

## Solactive GBS CW DM ex US & EM ex CN ex TW Index TR

### DESCRIPTION

The Solactive GBS Custom Weight Series intends to track the representation of a custom exposure to multiple macro-areas of the Global Markets.

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	SLOLKE	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	/.SCWXUCTT	Last Price	2071.86
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Total Return	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 08.05.2006
Index Members	1926		

## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.34%	3.43%	18.25%	12.22%	2.10%	107.19%
Performance (p.a.)						4.14%
Volatility (p.a.)	10.10%	8.44%	9.81%	10.43%	9.01%	17.44%
High	2125.56	2125.56	2125.56	2125.56	2125.56	2125.56
Low	2032.61	2003.01	1754.02	1748.33	1958.32	525.91
Sharpe Ratio*	-3.00	1.11	3.59	0.68	0.14	-0.07
Max. Drawdown	-4.37%	-4.37%	-4.37%	-11.10%	-4.37%	-60.58%
VaR 95 \ 99				-17.8% \ -26.8%		-26.6% \ -49.4%
CVaR 95 \ 99				-22.6% \ -28.8%		-43.4% \ -78.7%

\* 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).

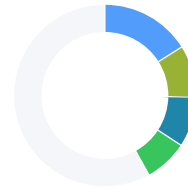
## COMPOSITION BY CURRENCIES

- EUR 20.7%
- JPY 16.0%
- GBP 9.3%
- INR 9.3%
- Others 44.7%



## COMPOSITION BY COUNTRIES

- JP 16.0%
- IN 9.3%
- GB 8.9%
- CA 7.7%
- Others 58.1%



## TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
SAMSUNG ELECTRONICS CO LTD	005930 KP Equity	KR	KRW	1.73%
NOVO NORDISK A/S	NOVOB DC Equity	DK	DKK	1.57%
ASML HOLDING NV	ASML NA Equity	NL	EUR	1.41%
NESTLE SA	NESN SE Equity	CH	CHF	1.05%
TOYOTA MOTOR CORP	7203 JT Equity	JP	JPY	0.99%
SHELL PLC	SHEL LN Equity	GB	GBP	0.92%
ASTRAZENECA PLC	AZN LN Equity	GB	GBP	0.87%
LVMH MOET HENNESSY LOUIS VUITTON SE	MC FP Equity	FR	EUR	0.86%
NOVARTIS AG	NOVN SE Equity	CH	CHF	0.76%
RELIANCE INDUSTRIES LTD ORD	RELIANCE IS Equity	IN	INR	0.76%

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