

FACTSHEET - AS OF 19-Apr-2024

Solactive GBS Global Markets Future Mobility All Cap USD Index PR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOED21 / SLOED2	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .SGMOBAUP	Last Price	1685.51
Index Calculator	Solactive AG	Dividends	Not included
Index Type	PR	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 08.05.2017
Index Members	266		

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STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-6.70%	4.29%	11.94%	13.10%	-1.52%	68.55%
Performance (p.a.)						7.80%
Volatility (p.a.)	13.68%	12.61%	14.54%	14.75%	13.24%	22.63%
High	1829.09	1829.09	1829.09	1829.09	1829.09	2381.87
Low	1685.51	1615.86	1443.47	1443.47	1592.39	799.87
Sharpe Ratio*	-4.55	1.05	1.40	0.54	-0.77	0.11
Max. Drawdown	-7.85%	-7.85%	-7.85%	-19.28%	-7.85%	-44.80%
VaR 95 \ 99				-24.9% \ -32.2%		-35.5% \ -60.6%
CVaR 95 \ 99				-30.0% \ -35.6%		-53.4% \ -90.1%

* 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 37.4%
- EUR 25.0%
- JPY 18.9%
- KRW 5.7%
- Others 13.0%



COMPOSITION BY COUNTRIES

- US 34.8%
- JP 18.9%
- DE 15.0%
- NL 9.1%
- Others 22.3%



TOP COMPONENTS AS OF 19-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
TOYOTA MOTOR CORP	7203 JT Equity	JP	JPY	5.96%
UBER TECHNOLOGIES INC	UBER UN Equity	US	USD	5.47%
ANALOG DEVICES INC	ADI UW Equity	US	USD	4.80%
TEXAS INSTRUMENTS INC	TXN UW Equity	US	USD	4.71%
MERCEDES-BENZ GROUP AG	MBG GY Equity	DE	EUR	4.06%
GENERAL MOTORS CO	GM UN Equity	US	USD	3.83%
HONDA MOTOR	7267 JT Equity	JP	JPY	3.76%
PACCAR INC	PCAR UW Equity	US	USD	3.75%
STELLANTIS NV	STLAM IM Equity	NL	EUR	3.68%
FERRARI NV	RACE IM Equity	NL	EUR	3.52%

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