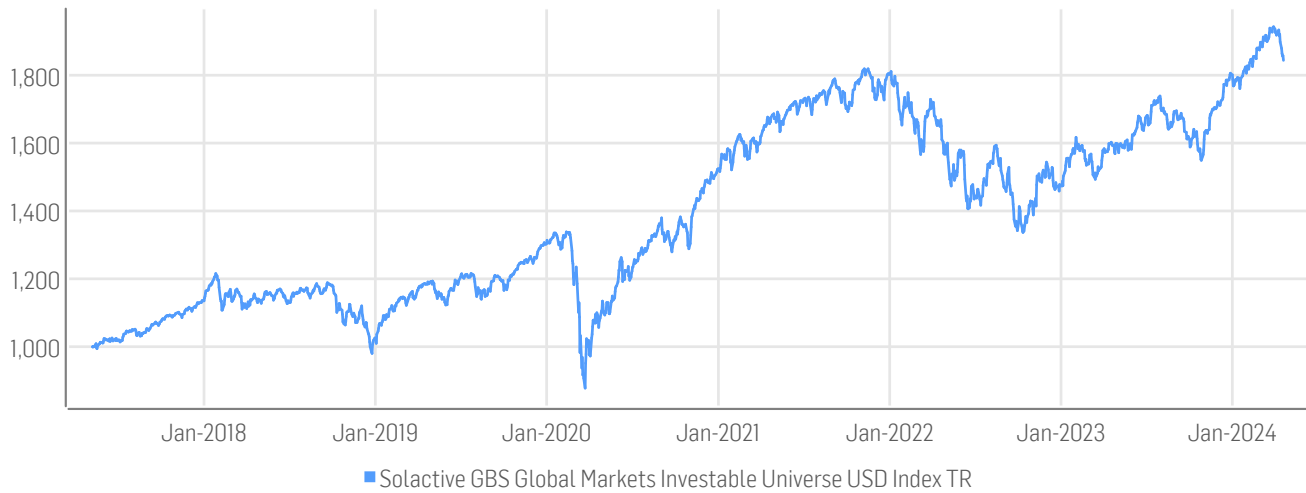


# FACTSHEET - AS OF 19-Apr-2024

## Solactive GBS Global Markets Investable Universe USD Index TR

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

|                     |                       |                        |  |
|---------------------|-----------------------|------------------------|--|
| ISIN / WKN          | DE000SLOEM61 / SLOEM6 | Base Value / Base Date | 1000.0 Points / 08.05.2017             |
| Bloomberg / Reuters | / .SGMIUCUT           | Last Price             | 1843.77                                |
| Index Calculator    | Solactive AG          | Dividends              | Reinvested                             |
| Index Type          | Total Return          | Calculation            | 08:00 to 22:30 (CET), every 15 seconds |
| Index Currency      | USD                   | History                | Available daily back to 08.05.2017     |
| Index Members       | 10460                 |                        |  |

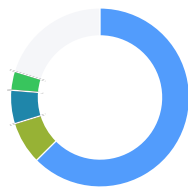
## STATISTICS

| USD                | 30D     | 90D     | 180D    | 360D            | YTD     | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|-----------------|
| Performance        | -4.21%  | 3.02%   | 16.75%  | 17.20%          | 2.37%   | 84.38%          |
| Performance (p.a.) |         |         |         |                 |         | 9.20%           |
| Volatility (p.a.)  | 8.67%   | 8.91%   | 9.42%   | 10.05%          | 9.06%   | 15.51%          |
| High               | 1942.82 | 1942.82 | 1942.82 | 1942.82         | 1942.82 | 1942.82         |
| Low                | 1843.77 | 1796.88 | 1549.14 | 1549.14         | 1760.69 | 877.88          |
| Sharpe Ratio*      | -5.31   | 0.85    | 3.36    | 1.21            | 0.29    | 0.25            |
| Max. Drawdown      | -5.10%  | -5.10%  | -5.10%  | -10.90%         | -5.10%  | -34.40%         |
| VaR 95 \ 99        |         |         |         | -16.2% \ -22.2% |         | -22.6% \ -40.8% |
| CVaR 95 \ 99       |         |         |         | -20.4% \ -26.5% |         | -37.8% \ -70.0% |

\* 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).

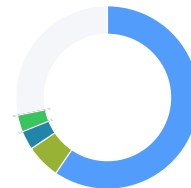
## COMPOSITION BY CURRENCIES

- USD 62.6%
- EUR 7.7%
- JPY 6.1%
- GBP 3.4%
- Others 20.3%



## COMPOSITION BY COUNTRIES

- US 59.5%
- JP 6.1%
- GB 3.3%
- CA 3.0%
- Others 28.1%



## TOP COMPONENTS AS OF 19-Apr-2024

| Company                      | Ticker          | Country | Currency | Index Weight (%) |
|------------------------------|-----------------|---------|----------|------------------|
| MICROSOFT CORP               | MSFT UW Equity  | US      | USD      | 3.81%            |
| APPLE INC                    | AAPL UW Equity  | US      | USD      | 3.19%            |
| NVIDIA CORP                  | NVDA UW Equity  | US      | USD      | 2.36%            |
| AMAZON.COM INC               | AMZN UW Equity  | US      | USD      | 2.05%            |
| META PLATFORMS INC           | META UW Equity  | US      | USD      | 1.38%            |
| ALPHABET INC-CL A            | GOOGL UW Equity | US      | USD      | 1.19%            |
| ALPHABET INC C-SHARES        | GOOG UW Equity  | US      | USD      | 1.01%            |
| ELI LILLY & CO               | LLY UN Equity   | US      | USD      | 0.80%            |
| BROADCOM INC                 | AVGO UW Equity  | US      | USD      | 0.72%            |
| TAIWAN SEMICONDUCTOR MANUFAC | 2330 TT Equity  | TW      | TWD      | 0.72%            |

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