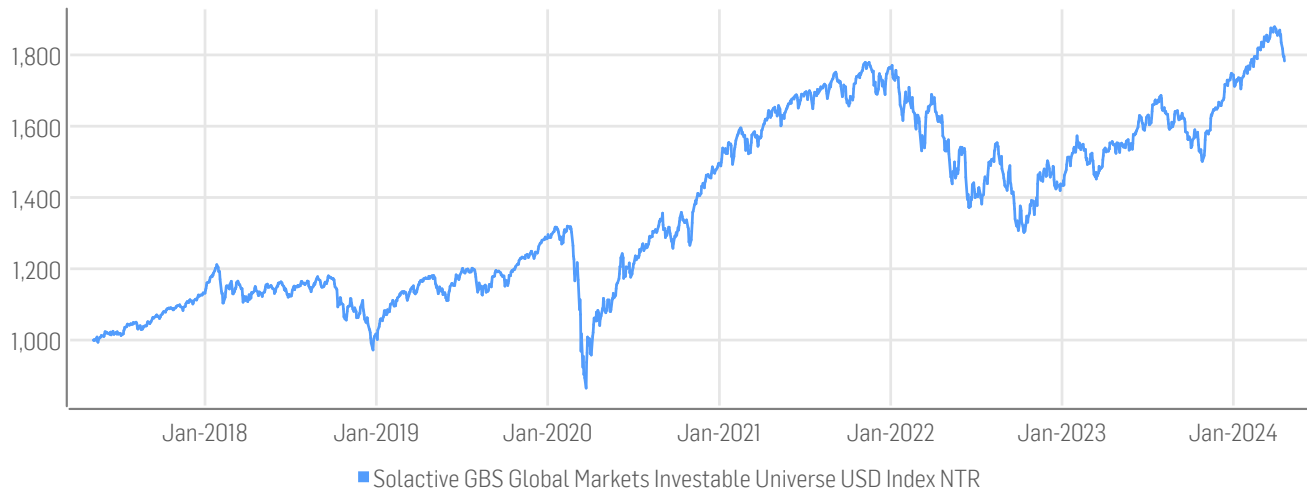


FACTSHEET - AS OF 19-Apr-2024

Solactive GBS Global Markets Investable Universe USD Index NTR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOEM79 / SLOEM7	Base Value / Base Date	1000.0 Points / 08.05.2017
Bloomberg / Reuters	/ .SGMIUCUN	Last Price	1782.84
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net 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		

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Solactive GBS Global Markets Investable Universe USD Index NTR

STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-4.25%	2.90%	16.49%	16.66%	2.24%	78.28%
Performance (p.a.)						8.68%
Volatility (p.a.)	8.67%	8.90%	9.41%	10.04%	9.06%	15.51%
High	1879.00	1879.00	1879.00	1879.00	1879.00	1879.00
Low	1782.84	1739.50	1501.16	1501.16	1704.53	865.08
Sharpe Ratio*	-5.36	0.79	3.29	1.16	0.24	0.22
Max. Drawdown	-5.12%	-5.12%	-5.12%	-10.99%	-5.12%	-34.44%
VaR 95 \ 99				-16.2% \ -22.2%		-22.6% \ -40.9%
CVaR 95 \ 99				-20.4% \ -26.5%		-37.8% \ -70.1%

* 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 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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