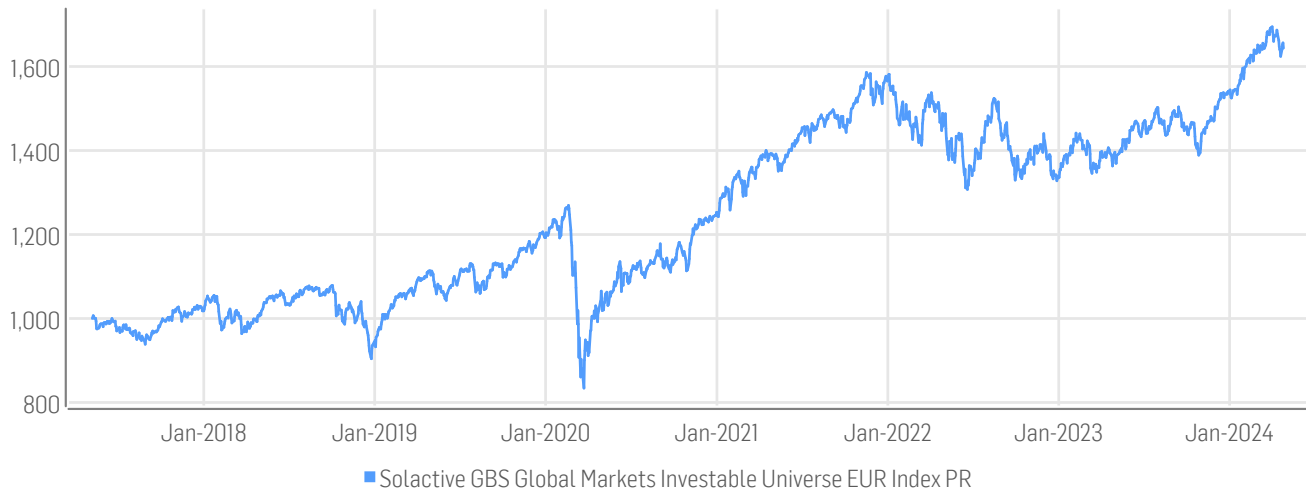


# FACTSHEET - AS OF 25-Apr-2024

## Solactive GBS Global Markets Investable Universe EUR Index PR

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLOEM87 / SLOEM8	Base Value / Base Date	1000.0 Points / 08.05.2017
Bloomberg / Reuters	/ .SGMIUCEP	Last Price	1643.76
Index Calculator	Solactive AG	Dividends	Not Reinvested
Index Type	Price Return	Calculation	08:00 to 22:30 (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 08.05.2017
Index Members	10459		

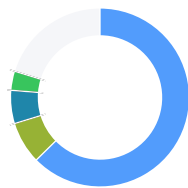
## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.90%	4.25%	18.35%	17.75%	6.65%	64.38%
Performance (p.a.)						7.40%
Volatility (p.a.)	9.73%	9.50%	8.65%	9.30%	9.06%	15.20%
High	1694.69	1694.69	1694.69	1694.69	1694.69	1694.69
Low	1624.17	1570.47	1394.82	1369.78	1525.02	834.17
Sharpe Ratio*	-2.54	1.52	4.26	1.52	2.00	0.23
Max. Drawdown	-4.16%	-4.16%	-4.16%	-7.65%	-4.16%	-34.28%
VaR 95 \ 99				-14.5% \ -19.9%		-22.7% \ -44.3%
CVaR 95 \ 99				-18.4% \ -20.6%		-37.7% \ -69.3%

\* 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).

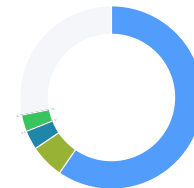
## COMPOSITION BY CURRENCIES

- USD 62.7%
- EUR 7.6%
- JPY 6.0%
- GBP 3.5%
- Others 20.3%



## COMPOSITION BY COUNTRIES

- US 59.6%
- JP 6.0%
- GB 3.4%
- CA 2.9%
- Others 28.1%



## TOP COMPONENTS AS OF 25-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
MICROSOFT CORP	MSFT UW Equity	US	USD	3.75%
APPLE INC	AAPL UW Equity	US	USD	3.23%
NVIDIA CORP	NVDA UW Equity	US	USD	2.51%
AMAZON.COM INC	AMZN UW Equity	US	USD	2.01%
META PLATFORMS INC	META UW Equity	US	USD	1.25%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	1.19%
ALPHABET INC C-SHARES	GOOG UW Equity	US	USD	1.00%
ELI LILLY & CO	LLY UN Equity	US	USD	0.79%
BROADCOM INC	AVGO UW Equity	US	USD	0.76%
TAIWAN SEMICONDUCTOR MANUFAC	2330 TT Equity	TW	TWD	0.72%

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This info service is offered exclusively by Solactive AG, Platz der Einheit 1, D-60327 Frankfurt am Main | E-Mail: [indexing@solactive.com](mailto:indexing@solactive.com)

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