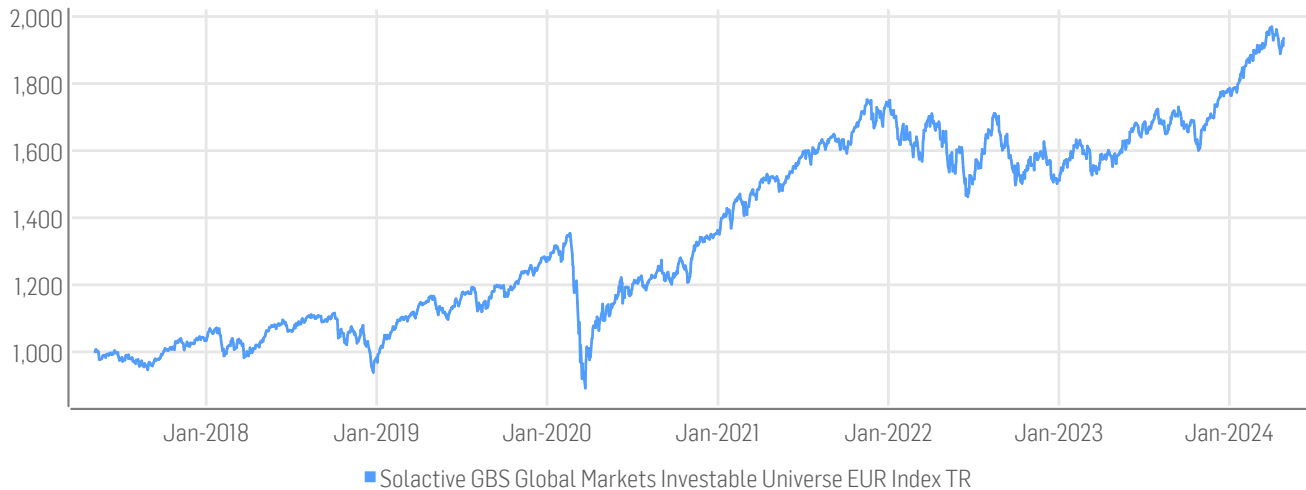


# FACTSHEET - AS OF 26-Apr-2024

## Solactive GBS Global Markets Investable Universe EUR Index TR

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLOEM95 / SLOEM9	Base Value / Base Date	1000.0 Points / 08.05.2017
Bloomberg / Reuters	SGMIUCET Index / .SGMIUCET	Last Price	1935.35
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Total 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		

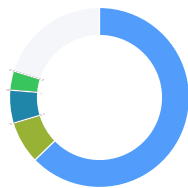
## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.23%	6.07%	20.90%	22.88%	8.58%	93.54%
Performance (p.a.)						9.94%
Volatility (p.a.)	10.64%	9.77%	8.76%	9.37%	9.23%	15.20%
High	1969.41	1969.41	1969.41	1969.41	1969.41	1969.41
Low	1889.04	1817.53	1607.82	1561.46	1763.92	891.95
Sharpe Ratio*	-1.68	2.36	4.92	2.06	2.69	0.40
Max. Drawdown	-4.08%	-4.08%	-4.08%	-7.48%	-4.08%	-34.12%
VaR 95 \ 99				-14.5% \ -19.8%		-22.4% \ -44.1%
CVaR 95 \ 99				-18.3% \ -20.5%		-37.5% \ -69.2%

\* 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).

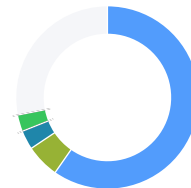
## COMPOSITION BY CURRENCIES

- USD 62.7%
- EUR 7.6%
- JPY 5.9%
- GBP 3.4%
- Others 20.2%



## COMPOSITION BY COUNTRIES

- US 59.7%
- JP 5.9%
- GB 3.4%
- CA 2.9%
- Others 28.1%



## TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
MICROSOFT CORP	MSFT UW Equity	US	USD	3.79%
APPLE INC	AAPL UW Equity	US	USD	3.19%
NVIDIA CORP	NVDA UW Equity	US	USD	2.65%
AMAZON.COM INC	AMZN UW Equity	US	USD	2.06%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	1.30%
META PLATFORMS INC	META UW Equity	US	USD	1.24%
ALPHABET INC C-SHARES	GOOG UW Equity	US	USD	1.09%
ELI LILLY & CO	LLY UN Equity	US	USD	0.79%
BROADCOM INC	AVGO UW Equity	US	USD	0.78%
TAIWAN SEMICONDUCTOR MANUFAC	2330 TT Equity	TW	TWD	0.73%

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