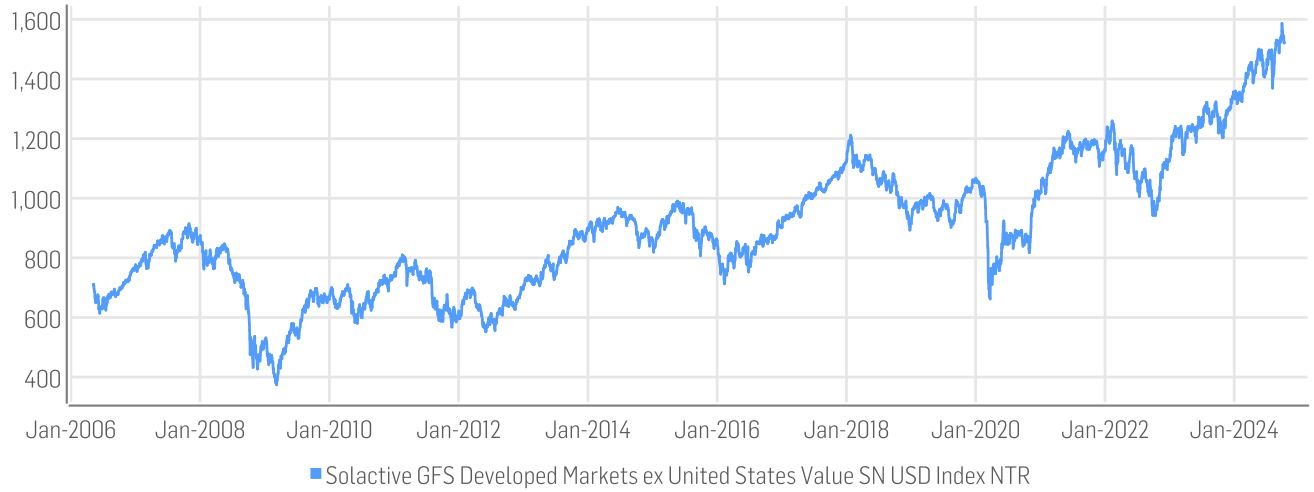
FACTSHEET - Solactive GFS Developed Markets ex United States Value SN USD Index NTR AS OF 11-Oct-2024

SOLACTIVE
German Index Engineering

DESCRIPTION

The Solactive GFS Developed Markets ex United States Value SN Index is part of the Solactive Global Factor Series which aims to provide exposure to a range of equity risk factors for various segments of the global stock market. The index intends to track the performance of companies from the Solactive GBS Developed Markets ex United States Large & Mid Cap Index that exhibit Value characteristics, maintaining sector neutrality from the starting universe.

HISTORICAL PERFORMANCE



ANNUAL PERFORMANCE

Year	YTD	2023	2022	2021	2020	2019
Performance	12.25%	20.49%	-3.07%	14.06%	-3.96%	15.44%

CHARACTERISTICS

ISIN / WKN	DE000SL0F2M9 / SL0F2M	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .SVXUSUN	Last Price	1521.66
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 08.05.2006
Index Members	300		

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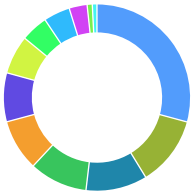
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	2.30%	2.07%	6.48%	21.29%	12.25%	52.17%
Performance (p.a.)						5.81%
Volatility (p.a.)	13.67%	16.92%	15.02%	13.26%	13.45%	15.38%
High	1586.41	1586.41	1586.41	1586.41	1586.41	1586.41
Low	1487.38	1369.10	1369.10	1202.97	1316.70	661.78
Sharpe Ratio*	1.99	0.23	0.58	1.27	0.82	0.06
Max. Drawdown	-4.15%	-8.60%	-8.75%	-8.75%	-8.75%	-45.38%
VaR 95 \ 99				-19.5% \ -35.7%		-22.8% \ -41.9%
CVaR 95 \ 99				-31.1% \ -55.3%		-36.7% \ -61.1%

* 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 SECTORS

- Finance 29.2%
- Healthcare 12.0%
- Non-Energy Materials 10.6%
- Consumer Non-Cyclicals 10.1%
- Industrials 8.9%
- Consumer Cyclicals 8.5%
- Telecommunications 6.7%
- Technology 4.7%
- Energy 4.6%
- Utilities 3.1%
- Consumer Services 0.9%
- Business Services 0.8%



COMPOSITION BY COUNTRIES

- Japan 33.3%
- United Kingdom 15.7%
- Germany 12.6%
- France 7.2%
- Hong Kong 5.7%
- Others 25.5%

TOP COMPONENTS AS OF 11-Oct-2024

Company	Ticker	Country	Currency	Index Weight (%)
SANOFI SA	SAN FP Equity	FR	EUR	3.17%
HSBC HOLDINGS PLC	HSBA LN Equity	GB	GBp	2.85%
BRITISH AMERICAN TOBACCO PLC	BATS LN Equity	GB	GBp	2.51%
BARCLAYS PLC	BARC LN Equity	GB	GBp	1.85%
TAKEDA PHARMACEUTICAL	4502 JT Equity	JP	JPY	1.80%
BNP PARIBAS SA	BNP FP Equity	FR	EUR	1.74%
BANCO SANTANDER SA	SAN SQ Equity	ES	EUR	1.72%
ANHEUSER BUSCH INBEV SA NV	ABI BB Equity	BE	EUR	1.53%
DEUTSCHE BANK AG	DBK GY Equity	DE	EUR	1.51%
VODAFONE GROUP PLC	VOD LN Equity	GB	GBp	1.45%

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