FACTSHEET - Solactive GFS Global Markets Value SN USD Index PR
AS OF 11-Oct-2024

SOLACTIVE
German Index Engineering

DESCRIPTION

The Solactive GFS Global Markets 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 Global Markets Large & Mid Cap Index that exhibit Value characteristics, maintaining sector neutrality from the starting universe.

HISTORICAL PERFORMANCE

ANNUAL PERFORMANCE

Year	YTD	2023	2022
Performance	8.52%	14.43%	-0.30%

CHARACTERISTICS

ISIN / WKN	DE000SL0FXU3 / SL0FXU	Base Value / Base Date	1004.19 Points / 13.06.2022
Bloomberg / Reuters	/ .SVGMSUP	Last Price	1243.29
Index Calculator	Solactive AG	Dividends	Not Reinvested
Index Type	Price Return	Calculation	09:00 to 22:50 (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 13.06.2022
Index Members	1050		

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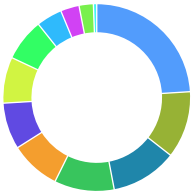
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	4.78%	2.15%	5.59%	19.03%	8.52%	23.81%
Performance (p.a.)						9.60%
Volatility (p.a.)	12.18%	14.94%	12.72%	11.30%	11.28%	12.26%
High	1272.49	1272.49	1272.49	1272.49	1272.49	1272.49
Low	1186.54	1120.65	1120.65	1001.56	1099.12	867.06
Sharpe Ratio*	5.89	0.28	0.54	1.28	0.54	0.39
Max. Drawdown	-2.64%	-8.42%	-8.82%	-8.82%	-8.82%	-15.25%
VaR 95 \ 99				-16.8% \ -30.2%		-18.9% \ -30.2%
CVaR 95 \ 99				-27.3% \ -53.0%		-27.1% \ -40.6%

* 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).

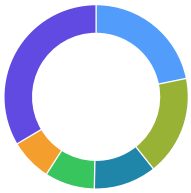
COMPOSITION BY SECTORS

- Finance 24.0%
- Consumer Non-Cyclicals 11.6%
- Healthcare 11.4%
- Technology 10.3%
- Non-Energy Materials 8.7%
- Industrials 8.0%
- Telecommunications 7.9%
- Consumer Cyclicals 7.3%
- Energy 4.4%
- Utilities 3.2%
- Consumer Services 2.5%
- Business Services 0.6%



COMPOSITION BY COUNTRIES

- United States 21.8%
- Japan 17.5%
- China 11.0%
- United Kingdom 8.8%
- South Korea 7.4%
- Others 33.5%



TOP COMPONENTS AS OF 11-Oct-2024

Company	Ticker	Country	Currency	Index Weight (%)
ALIBABA GROUP HOLDING LTD	9988 HK Equity	CN	HKD	2.29%
SAMSUNG ELECTRONICS CO LTD	005930 KP Equity	KR	KRW	1.95%
AT&T	T UN Equity	US	USD	1.83%
PFIZER INC	PFE UN Equity	US	USD	1.58%
CITIGROUP INC	C UN Equity	US	USD	1.57%
CHINA CONSTRUCTION BANK-H	939 HK Equity	CN	HKD	1.45%
SHELL PLC	SHEL LN Equity	GB	GBp	1.41%
VERIZON COMMUNICATIONS INC	VZ UN Equity	US	USD	1.37%
SANOFI SA	SAN FP Equity	FR	EUR	1.31%
HSBC HOLDINGS PLC	HSBA LN Equity	GB	GBp	1.27%

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