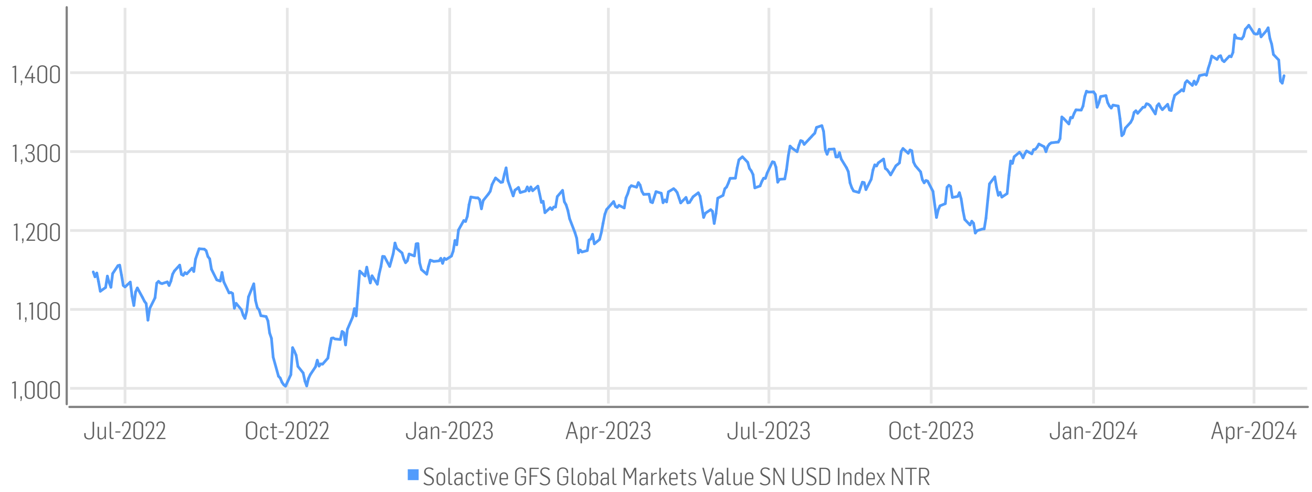
FACTSHEET - AS OF 18-Apr-2024
Solactive GFS Global Markets Value SN USD Index NTR

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



CHARACTERISTICS

ISIN / WKN	DE000SL0FXV1 / SL0FXV	Base Value / Base Date	1147.55 Points / 13.06.2022
Bloomberg / Reuters	/ .SVGMSUN	Last Price	1396.12
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	09:00 to 22:50 (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 13.06.2022
Index Members	1043		

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STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.69%	5.00%	15.00%	12.05%	1.51%	21.66%
Performance (p.a.)						11.19%
Volatility (p.a.)	11.12%	8.47%	9.89%	10.30%	8.99%	12.21%
High	1460.09	1460.09	1460.09	1460.09	1460.09	1460.09
Low	1386.61	1329.69	1196.71	1196.71	1320.10	1002.74
Sharpe Ratio*	-2.16	1.96	2.78	0.67	-0.03	0.48
Max. Drawdown	-5.03%	-5.03%	-5.03%	-10.22%	-5.03%	-14.79%
VaR 95 \ 99				-17.8% \ -25.5%		-18.9% \ -30.2%
CVaR 95 \ 99				-22.2% \ -29.3%		-25.4% \ -34.3%

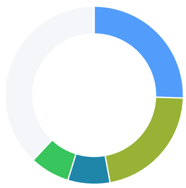
* Up to 31 December 2021, ex-post Sharpe ratios use as input for the risk free rate term the London Inter-Bank Offered rates in the respective currencies of the index and at a term equal to the observation period. From 3 January 2022 onwards, Sharpe ratios will be / are calculated using as reference 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 27.7%
- JPY 21.6%
- EUR 16.0%
- KRW 7.6%
- Others 27.0%

COMPOSITION BY COUNTRIES

- US 25.5%
- JP 21.6%
- KR 7.6%
- GB 7.2%
- Others 38.0%



TOP COMPONENTS AS OF 18-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
SAMSUNG ELECTRONICS CO LTD	005930 KP Equity	KR	KRW	2.73%
CITIGROUP INC	C UN Equity	US	USD	1.59%
SHELL PLC	SHEL LN Equity	GB	GBP	1.52%
BANK OF AMERICA CORP	BAC UN Equity	US	USD	1.49%
WALT DISNEY CO/THE	DIS UN Equity	US	USD	1.46%
VERIZON COMMUNICATIONS INC	VZ UN Equity	US	USD	1.45%
TOYOTA MOTOR CORP	7203 JT Equity	JP	JPY	1.39%
AT&T	T UN Equity	US	USD	1.36%
RTX CORPORATION	RTX UN Equity	US	USD	1.31%
INTEL CORP	INTC UW Equity	US	USD	1.23%

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