

# FACTSHEET - AS OF 26-Apr-2024

## Solactive GFS Global Markets Growth Style EUR Index PR

### DESCRIPTION

The Solactive GFS Global Markets Growth Style 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 Growth Style characteristics, allocating securities between the value and the growth index based on factor score exposure.

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	SLOKM6	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	/ .SGSGMEP	Last Price	3790.74
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price Return	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 08.05.2006
Index Members	2362		

## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	10.45%	5.69%	21.76%	25.58%	9.68%	279.07%
Performance (p.a.)						7.70%
Volatility (p.a.)	43.90%	41.06%	27.32%	21.05%	32.67%	17.29%
High	3862.98	3862.98	3862.98	3862.98	3862.98	3862.98
Low	3409.67	3409.67	3133.69	2990.78	3404.30	555.24
Sharpe Ratio*	5.27	0.52	1.65	1.05	0.88	0.22
Max. Drawdown	-4.69%	-8.51%	-8.51%	-8.86%	-8.51%	-49.97%
VaR 95 \ 99				-19.5% \ -62.1%		-25.2% \ -50.4%
CVaR 95 \ 99				-42.0% \ -98.2%		-41.9% \ -74.0%

\* 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).

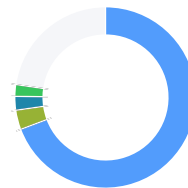
## COMPOSITION BY CURRENCIES

- USD 72.4%
- EUR 5.7%
- JPY 3.5%
- INR 2.5%
- Others 16.0%



## COMPOSITION BY COUNTRIES

- US 69.3%
- JP 3.5%
- IN 2.5%
- GB 2.1%
- Others 22.7%



## TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
MICROSOFT CORP	MSFT UW Equity	US	USD	6.66%
APPLE INC	AAPL UW Equity	US	USD	5.60%
NVIDIA CORP	NVDA UW Equity	US	USD	4.65%
AMAZON.COM INC	AMZN UW Equity	US	USD	3.61%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	2.28%
META PLATFORMS INC	META UW Equity	US	USD	2.18%
ALPHABET INC C-SHARES	GOOG UW Equity	US	USD	2.00%
ELI LILLY & CO	LLY UN Equity	US	USD	1.39%
TAIWAN SEMICONDUCTOR MANUFAC	2330 TT Equity	TW	TWD	1.29%
BROADCOM INC	AVGO UW Equity	US	USD	1.21%

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