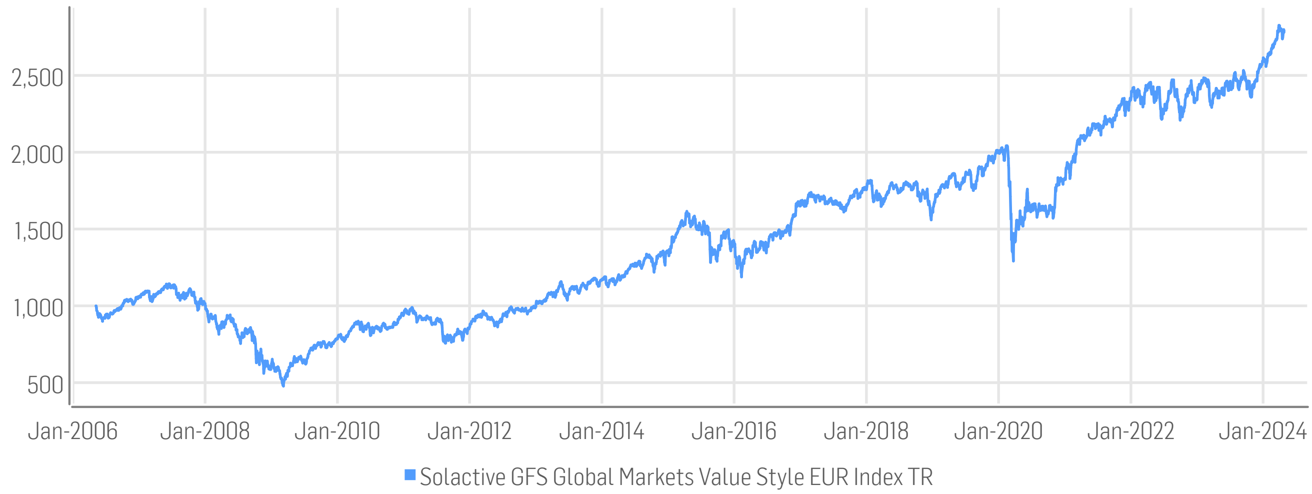
FACTSHEET - AS OF 26-Apr-2024
Solactive GFS Global Markets Value Style EUR Index TR

DESCRIPTION

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

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	SL0KNB	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	/ .SVSGMET	Last Price	2792.80
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Total 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	2368		

STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.66%	6.79%	18.45%	17.77%	7.64%	179.28%
Performance (p.a.)						5.88%
Volatility (p.a.)	8.65%	6.91%	7.02%	8.20%	7.07%	15.43%
High	2826.65	2826.65	2826.65	2826.65	2826.65	2826.65
Low	2737.52	2628.16	2360.15	2352.93	2557.93	477.15
Sharpe Ratio*	-1.35	3.85	5.29	1.73	3.03	0.13
Max. Drawdown	-3.15%	-3.15%	-3.15%	-6.88%	-3.15%	-58.28%
VaR 95 \ 99				-13.9% \ -21.3%		-23.7% \ -44.7%
CVaR 95 \ 99				-18.4% \ -23.2%		-38.4% \ -68.3%

* 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 41.5%
- EUR 12.1%
- JPY 11.5%
- GBP 6.0%
- Others 29.0%

COMPOSITION BY COUNTRIES

- US 39.2%
- JP 11.5%
- GB 6.0%
- CA 5.5%
- Others 37.8%

TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	1.72%
BERKSHIRE HATHAWAY INC-CL B	BRK/B UN Equity	US	USD	1.60%
BANK OF AMERICA CORP	BAC UN Equity	US	USD	1.17%
SHELL PLC	SHEL LN Equity	GB	GBP	1.08%
WELLS FARGO & CO	WFC UN Equity	US	USD	0.98%
EXXON MOBIL CORP	XOM UN Equity	US	USD	0.97%
SAMSUNG ELECTRONICS CO LTD	005930 KP Equity	KR	KRW	0.82%
VERIZON COMMUNICATIONS INC	VZ UN Equity	US	USD	0.75%
HSBC HOLDINGS PLC	HSBA LN Equity	GB	GBP	0.73%
TOYOTA MOTOR CORP	7203 JT Equity	JP	JPY	0.73%

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This info service is offered exclusively by Solactive AG, Platz der Einheit 1, D-60327 Frankfurt am Main|E-Mail: indexing@solactive.com

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