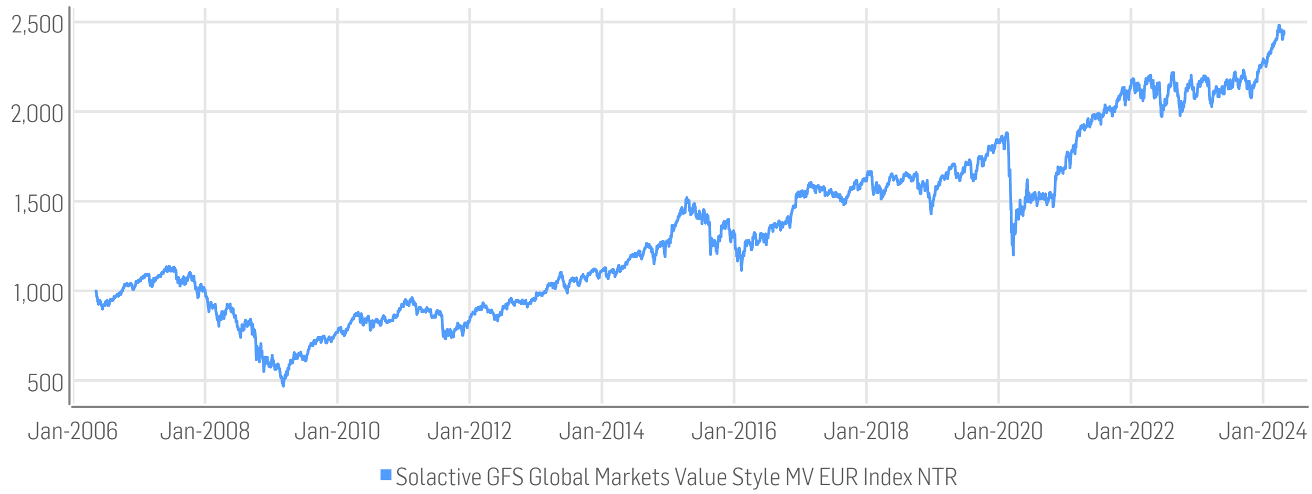
FACTSHEET - AS OF 26-Apr-2024
Solactive GFS Global Markets Value Style MV EUR Index NTR

DESCRIPTION

The Solactive GFS Global Markets Value Style MV 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 MV characteristics, targeting a balanced market value allocation between the value and the growth index.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	SL0KNG	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	/ .SVMGMEN	Last Price	2443.27
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	EUR	History	Available daily back to 08.05.2006
Index Members	2572		

SOLACTIVE
German Index Engineering

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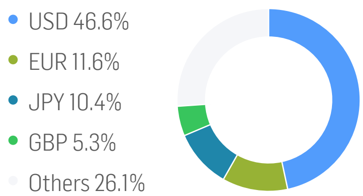
STATISTICS

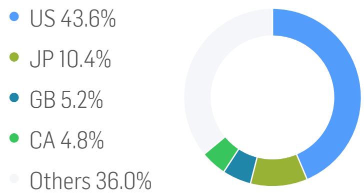
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.10%	6.22%	17.64%	16.30%	7.27%	144.33%
Performance (p.a.)						5.10%
Volatility (p.a.)	8.31%	6.75%	6.87%	8.04%	6.85%	15.40%
High	2482.24	2482.24	2482.24	2482.24	2482.24	2482.24
Low	2402.88	2310.31	2081.29	2076.98	2251.66	468.39
Sharpe Ratio*	-1.99	3.54	5.12	1.57	2.94	0.08
Max. Drawdown	-3.20%	-3.20%	-3.20%	-6.94%	-3.20%	-58.80%
VaR 95 \ 99				-14.1% \ -21.0%		-23.5% \ -45.5%
CVaR 95 \ 99				-17.8% \ -21.6%		-38.4% \ -68.5%

* 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



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	1.70%
BERKSHIRE HATHAWAY INC-CL B	BRK/B UN Equity	US	USD	1.58%
EXXON MOBIL CORP	XOM UN Equity	US	USD	1.24%
SAMSUNG ELECTRONICS CO LTD	005930 KP Equity	KR	KRW	0.82%
BANK OF AMERICA CORP	BAC UN Equity	US	USD	0.80%
TOYOTA MOTOR CORP	7203 JT Equity	JP	JPY	0.77%
SHELL PLC	SHEL LN Equity	GB	GBP	0.74%
PROCTER & GAMBLE CO	PG UN Equity	US	USD	0.70%
WELLS FARGO & CO	WFC UN Equity	US	USD	0.66%
JOHNSON & JOHNSON	JNJ UN Equity	US	USD	0.64%

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