

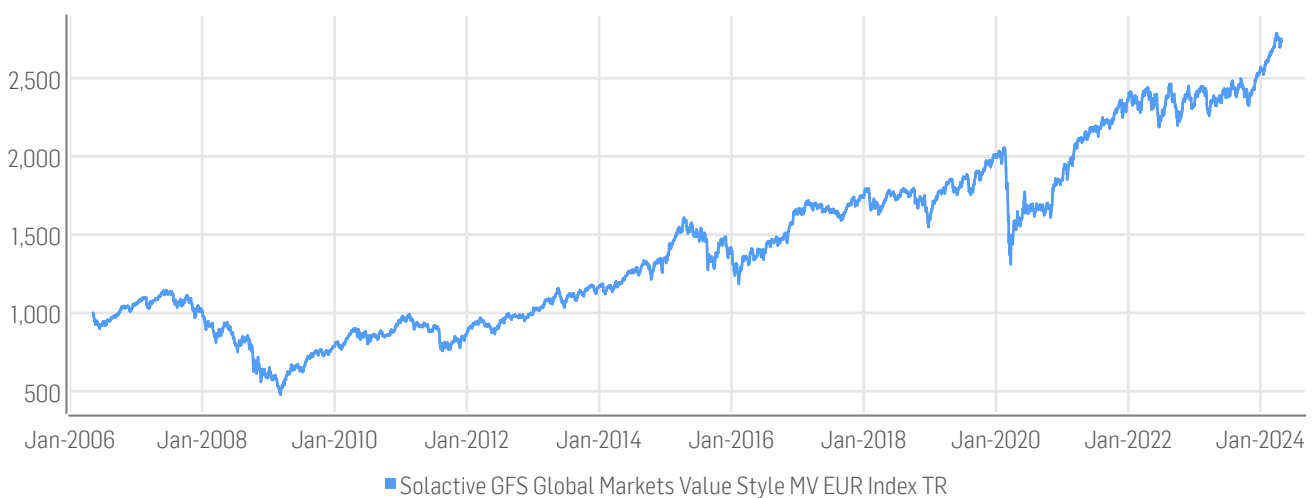
FACTSHEET - AS OF 26-Apr-2024

Solactive GFS Global Markets Value Style MV EUR Index TR

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 | SLOKNH | Base Value / Base Date | 1000 Points / 08.05.2006 |
| Bloomberg / Reuters | /.SVMGMET | Last Price | 2743.65 |
| 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 | 2572 | | |

STATISTICS

| EUR | 30D | 90D | 180D | 360D | YTD | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|-----------------|
| Performance | -1.02% | 6.42% | 18.02% | 17.07% | 7.50% | 174.36% |
| Performance (p.a.) | | | | | | 5.78% |
| Volatility (p.a.) | 8.34% | 6.76% | 6.87% | 8.04% | 6.86% | 15.40% |
| High | 2785.85 | 2785.85 | 2785.85 | 2785.85 | 2785.85 | 2785.85 |
| Low | 2697.50 | 2589.57 | 2329.67 | 2323.77 | 2523.50 | 477.18 |
| Sharpe Ratio* | -1.88 | 3.67 | 5.24 | 1.67 | 3.05 | 0.12 |
| Max. Drawdown | -3.17% | -3.17% | -3.17% | -6.88% | -3.17% | -58.33% |
| VaR 95 \ 99 | | | | -14.1% \ -20.9% | | -23.5% \ -45.5% |
| CVaR 95 \ 99 | | | | -17.7% \ -21.5% | | -38.4% \ -68.4% |

* 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 46.6%
- EUR 11.6%
- JPY 10.4%
- GBP 5.3%
- Others 26.1%



COMPOSITION BY COUNTRIES

- US 43.6%
- JP 10.4%
- GB 5.2%
- CA 4.8%
- Others 36.0%



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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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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