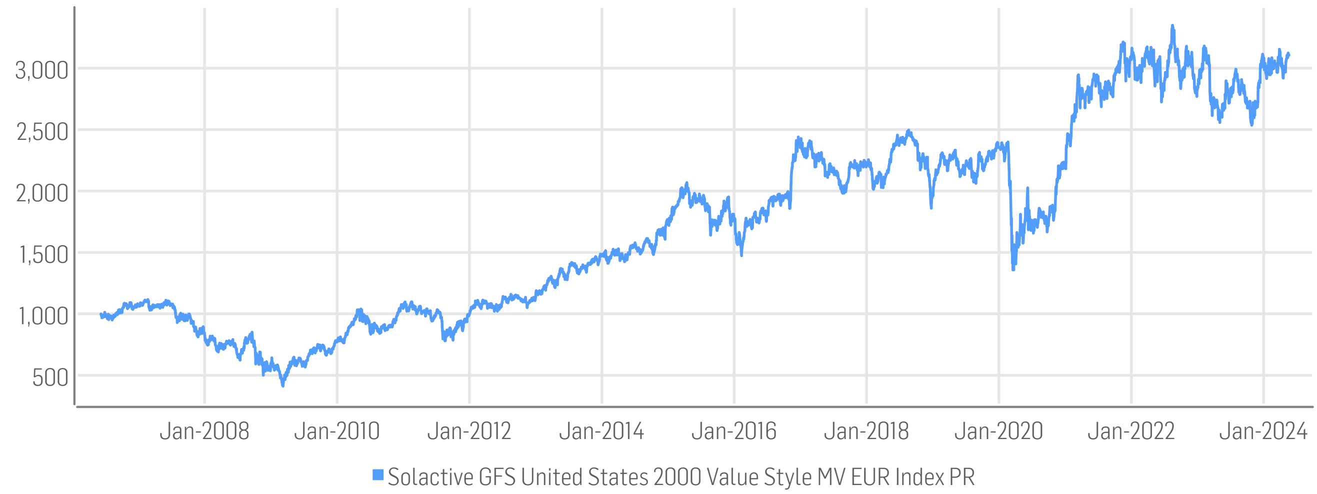
FACTSHEET - AS OF 20-May-2024
Solactive GFS United States 2000 Value Style MV EUR Index PR

DESCRIPTION

The Solactive GFS United States 2000 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 United States 2000 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	SL0CJA	Base Value / Base Date	1000 Points / 08.06.2006
Bloomberg / Reuters	/ .SVMU2EP	Last Price	3105.79
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	1420		

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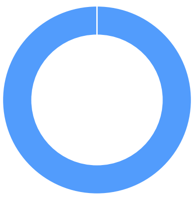
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	5.25%	3.55%	14.67%	15.51%	1.27%	210.58%
Performance (p.a.)						6.52%
Volatility (p.a.)	12.98%	15.56%	19.63%	19.42%	18.73%	26.54%
High	3123.69	3154.21	3154.21	3154.21	3154.21	3349.79
Low	2968.09	2919.76	2685.11	2535.42	2915.44	411.34
Sharpe Ratio*	6.36	0.73	1.43	0.61	-0.03	0.10
Max. Drawdown	-1.60%	-7.43%	-7.43%	-15.26%	-7.43%	-63.16%
VaR 95 \ 99				-27.7% \ -39.2%		-40.2% \ -72.7%
CVaR 95 \ 99				-35.0% \ -54.2%		-62.6% \ -109.3%

* 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).

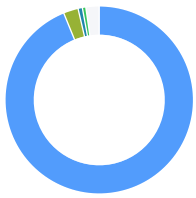
COMPOSITION BY CURRENCIES

- USD 100.0%



COMPOSITION BY COUNTRIES

- US 93.8%
- BM 2.5%
- MH 0.7%
- KY 0.6%
- Others 2.3%



TOP COMPONENTS AS OF 20-May-2024

Company	Ticker	Country	Currency	Index Weight (%)
CARVANA CO	CVNA UN Equity	US	USD	0.95%
KIRBY CORP	KEX UN Equity	US	USD	0.62%
MGIC INVESTMENT CORP	MTG UN Equity	US	USD	0.51%
KYNDRYL HOLDINGS INC	KD UN Equity	US	USD	0.50%
JACKSON FINANCIAL INC	JXN UN Equity	US	USD	0.50%
MR COOPER GROUP INC	COOP UR Equity	US	USD	0.48%
KB HOME	KBH UN Equity	US	USD	0.47%
EQUITRANS MIDSTREAM CORP	ETRN UN Equity	US	USD	0.46%
GATX CORP	GATX UN Equity	US	USD	0.43%
REVOLUTION MEDICINES INC	RVMD UW Equity	US	USD	0.43%

DISCLAIMER