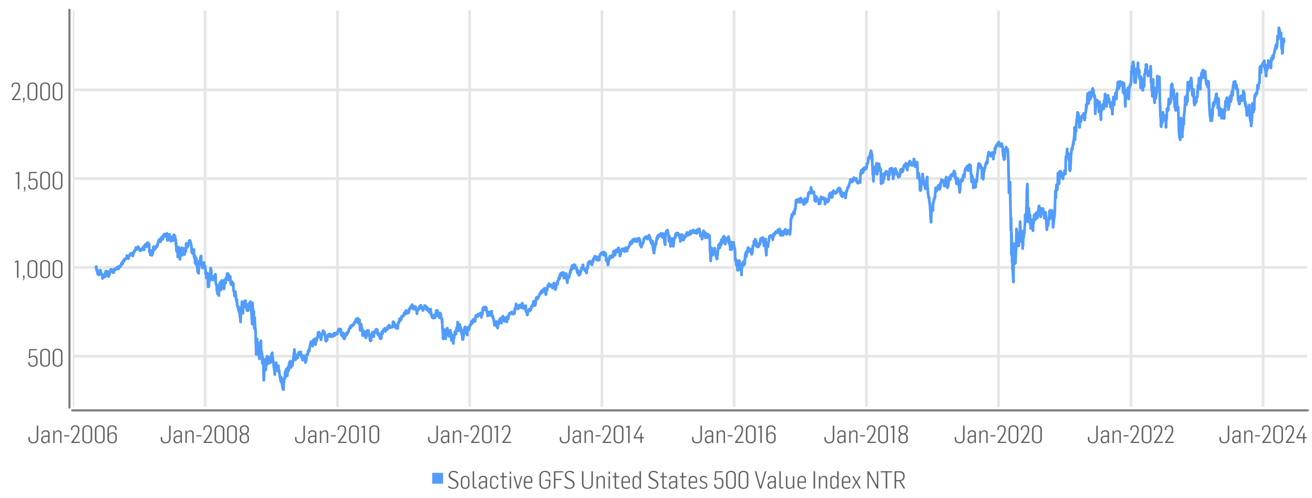
FACTSHEET - AS OF 26-Apr-2024
Solactive GFS United States 500 Value Index NTR

DESCRIPTION

The Solactive GFS United States 500 Value 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 United States 500 Index that exhibit Value characteristics.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SL0F0P6 / SL0F0P	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	/ .SVU5UN	Last Price	2271.54
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	USD	History	Available daily back to 08.05.2006
Index Members	153		

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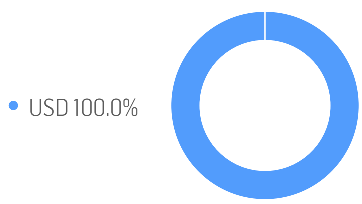
STATISTICS

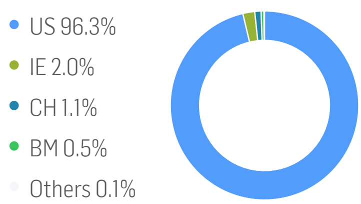
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.57%	6.13%	26.42%	19.36%	6.33%	127.15%
Performance (p.a.)						4.67%
Volatility (p.a.)	13.91%	11.57%	12.72%	13.36%	11.37%	25.37%
High	2349.03	2349.03	2349.03	2349.03	2349.03	2349.03
Low	2205.35	2123.52	1819.68	1796.89	2077.29	311.78
Sharpe Ratio*	-2.33	1.90	4.37	1.07	1.36	-0.03
Max. Drawdown	-6.12%	-6.12%	-6.12%	-12.25%	-6.12%	-73.83%
VaR 95 \ 99				-20.9% \ -27.1%		-36.6% \ -73.0%
CVaR 95 \ 99				-26.4% \ -32.3%		-63.3% \ -119.2%

* 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 (%)
BANK OF AMERICA CORP	BAC UN Equity	US	USD	5.61%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	5.58%
BERKSHIRE HATHAWAY INC-CL B	BRK/B UN Equity	US	USD	4.83%
WELLS FARGO & CO	WFC UN Equity	US	USD	4.64%
EXXON MOBIL CORP	XOM UN Equity	US	USD	3.56%
GOLDMAN SACHS GROUP INC	GS UN Equity	US	USD	2.79%
CHEVRON CORP	CVX UN Equity	US	USD	2.58%
CITIGROUP INC	C UN Equity	US	USD	2.53%
WALT DISNEY CO/THE	DIS UN Equity	US	USD	2.44%
AT&T	T UN Equity	US	USD	2.08%

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