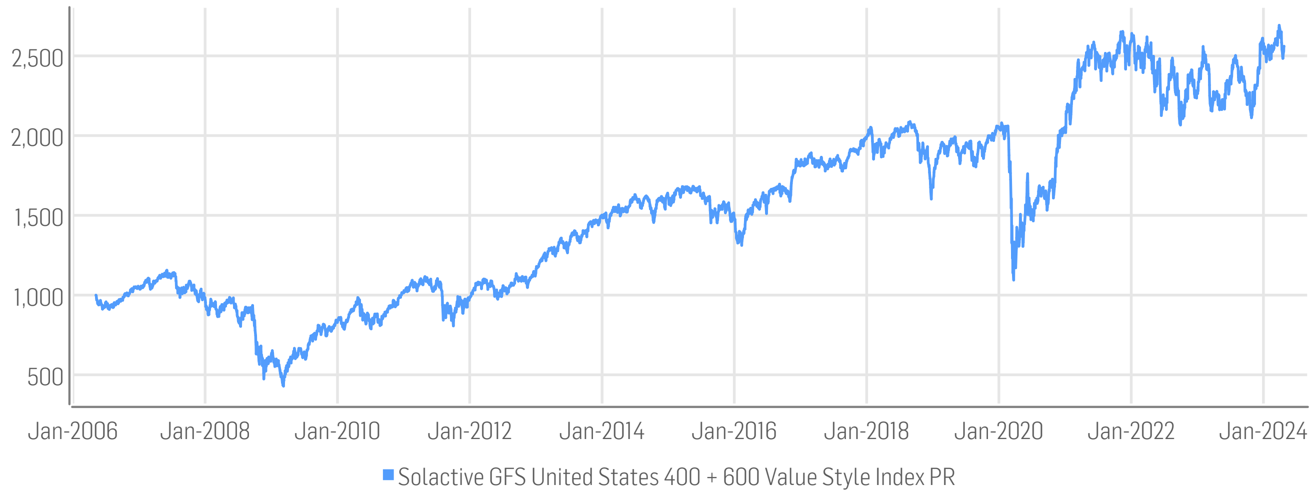
FACTSHEET - AS OF 24-Apr-2024
Solactive GFS United States 400 + 600 Value Style Index PR

DESCRIPTION

The Solactive GFS United States 400 + 600 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 United States 400 + 600 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	DE000SL0F4C6 / SL0F4C
Bloomberg / Reuters	/ .SVSUTUP
Index Calculator	Solactive AG
Index Type	Price Return
Index Currency	USD
Index Members	662

Base Value / Base Date	1000.0 Points / 08.05.2006
Last Price	2560.67
Dividends	Not Reinvested
Calculation	09:00 to 22:50 (CET), every 15 seconds
History	Available daily back to 08.05.2006

FACTSHEET - AS OF 24-Apr-2024
Solactive GFS United States 400 + 600 Value Style Index PR

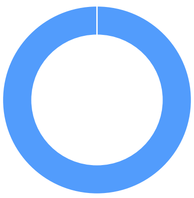
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.63%	1.03%	21.26%	13.45%	-0.87%	156.07%
Performance (p.a.)						5.37%
Volatility (p.a.)	16.70%	15.95%	18.45%	17.58%	15.86%	23.86%
High	2692.05	2692.05	2692.05	2692.05	2692.05	2692.05
Low	2483.91	2475.19	2111.67	2111.67	2462.25	428.79
Sharpe Ratio*	-1.98	-0.07	2.31	0.47	-0.50	0.00
Max. Drawdown	-7.73%	-7.73%	-7.73%	-15.61%	-7.73%	-62.90%
VaR 95 \ 99				-26.3% \ -38.7%		-36.1% \ -67.6%
CVaR 95 \ 99				-33.4% \ -44.4%		-58.7% \ -105.4%

* 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).

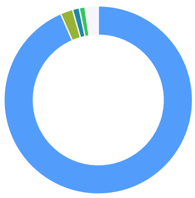
COMPOSITION BY CURRENCIES

- USD 100.0%



COMPOSITION BY COUNTRIES

- US 93.5%
- BM 2.1%
- GB 1.2%
- IE 1.0%
- Others 2.3%



TOP COMPONENTS AS OF 24-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
KEYCORP	KEY UN Equity	US	USD	0.63%
HOST HOTELS & RESORTS INC	HST UW Equity	US	USD	0.62%
TOLL BROTHERS INC	TOL UN Equity	US	USD	0.58%
WESTROCK COMPANY	WRK UN Equity	US	USD	0.55%
TEXTRON INC	TXT UN Equity	US	USD	0.54%
INTERNATIONAL PAPER CO	IP UN Equity	US	USD	0.54%
NISOURCE INC	NI UN Equity	US	USD	0.53%
EASTMAN CHEMICAL CO	EMN UN Equity	US	USD	0.52%
TECHNIPFMC PLC	FTI UN Equity	GB	USD	0.51%
KIMCO REALTY CORP	KIM UN Equity	US	USD	0.51%

DISCLAIMER

The information contained in this factsheet is impersonal, not tailored to the needs of any person, entity or group of persons and for informational purposes only. The information contained herein has been obtained from public sources believed to be reliable, but no representation or warranty, express or implied, is made that such information is accurate or complete and it should not be relied upon as such. The content is provided on an "as is" basis. Solactive AG accepts no responsibility or liability for any errors or for any loss from use of this factsheet or any of the information or data contained herein. In no event shall Solactive AG be liable to any party for any direct, indirect, incidental, exemplary, compensatory, punitive, special or consequential damages, costs, expenses, legal fees, or losses (including, without limitation, lost income or lost profits and opportunity costs) in connection with any use of the factsheets and its content even if advised of the possibility of such damages.

It is not possible to invest directly in an index. Exposure to assets represented by an index is available through investable financial instruments that seek to provide an investment return based on the performance of an index. A decision to invest in any such financial instrument should not be made in reliance on any of the statements set forth in this document. Prospective investors are advised to make an investment in any such financial instrument only after carefully considering the risks associated with investing in such financial instruments, as detailed in an offering memorandum or similar document that is prepared by or on behalf of the issuer of the financial instrument or vehicle.

The financial instruments are not sponsored, promoted, sold or supported in any other manner by Solactive AG nor does Solactive AG offer any express or implicit guarantee or assurance either with regard to the results of using the Index and/or Index trade mark or the Index level at any time or in any other respect. Solactive AG makes no assurance that financial instruments based on the index will accurately track index performance or provide positive investment returns. Solactive AG is not an investment adviser and nothing in this factsheet constitutes a recommendation by Solactive AG to invest capital in financial instruments nor does it in any way represent an assurance or opinion of Solactive AG with regard to any investment in a financial instrument. Inclusion of a security within an index is not a recommendation by Solactive AG to buy, sell, or hold such security, nor is it considered to be investment advice.

Past performance should not be considered as indication or guarantee of any future results. Charts and graphs are provided for illustrative purposes.

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

"Solactive", "Solactive GBS", "German Index Engineering" and the logo are registered trademarks of Solactive AG.

The information in this document does not constitute tax, legal or investment advice. The factsheet is proprietary to Solactive AG. Its content may not be modified, reproduced, redistributed or stored in a retrieval system in whole or in part without the prior written consent of Solactive AG.