

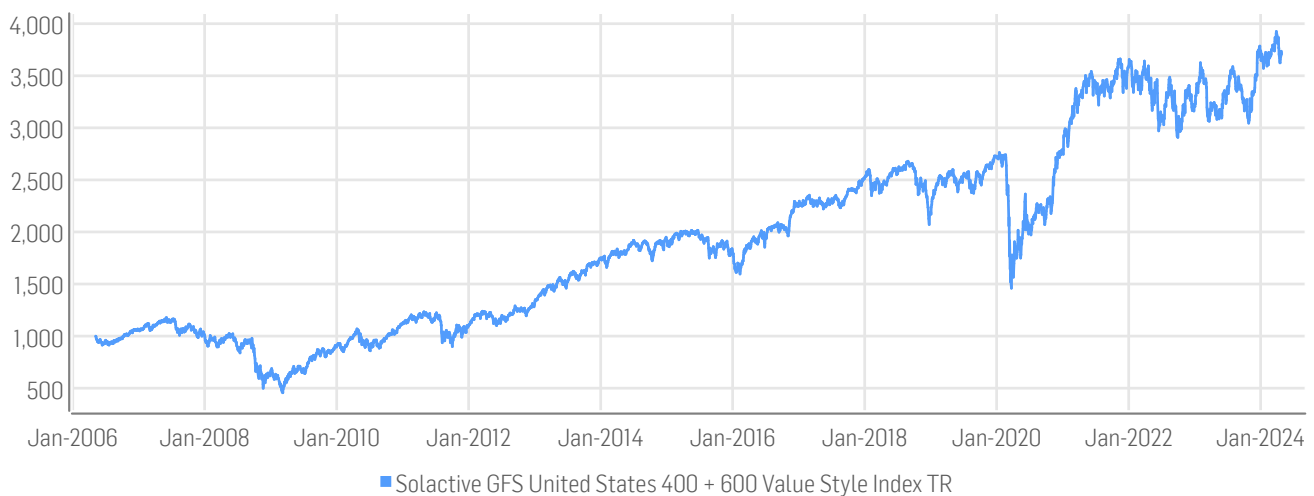
# FACTSHEET - AS OF 26-Apr-2024

## Solactive GFS United States 400 + 600 Value Style Index TR

### 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	DE000SL0F4E2 / SL0F4E	Base Value / Base Date	1000.0 Points / 08.05.2006
Bloomberg / Reuters	/ .SVSUTUT	Last Price	3720.12
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type		Calculation	09:00 to 22:50 (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 08.05.2006
Index Members	662		

## STATISTICS

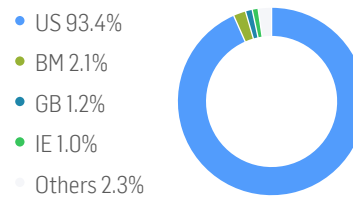
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-4.70%	0.88%	22.18%	18.29%	-0.68%	272.01%
Performance (p.a.)						7.59%
Volatility (p.a.)	17.09%	15.98%	18.33%	17.60%	15.77%	23.86%
High	3925.95	3925.95	3925.95	3925.95	3925.95	3925.95
Low	3623.79	3592.90	3074.05	3044.68	3571.67	455.40
Sharpe Ratio*	-2.91	-0.11	2.45	0.75	-0.47	0.10
Max. Drawdown	-7.70%	-7.70%	-7.70%	-15.14%	-7.70%	-61.35%
VaR 95 \ 99				-26.2% \ -38.6%		-36.1% \ -67.5%
CVaR 95 \ 99				-33.3% \ -44.3%		-58.6% \ -105.2%

\* 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 (%)
KEYCORP	KEY UN Equity	US	USD	0.62%
HOST HOTELS & RESORTS INC	HST UN Equity	US	USD	0.60%
TOLL BROTHERS INC	TOL UN Equity	US	USD	0.59%
WESTROCK COMPANY	WRK UN Equity	US	USD	0.55%
TECHNIPFMC PLC	FTI UN Equity	GB	USD	0.53%
INTERNATIONAL PAPER CO	IP UN Equity	US	USD	0.53%
NISOURCE INC	NI UN Equity	US	USD	0.52%
VISTRA CORP	VST UN Equity	US	USD	0.52%
EASTMAN CHEMICAL CO	EMN UN Equity	US	USD	0.52%
KIMCO REALTY CORP	KIM UN Equity	US	USD	0.51%

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