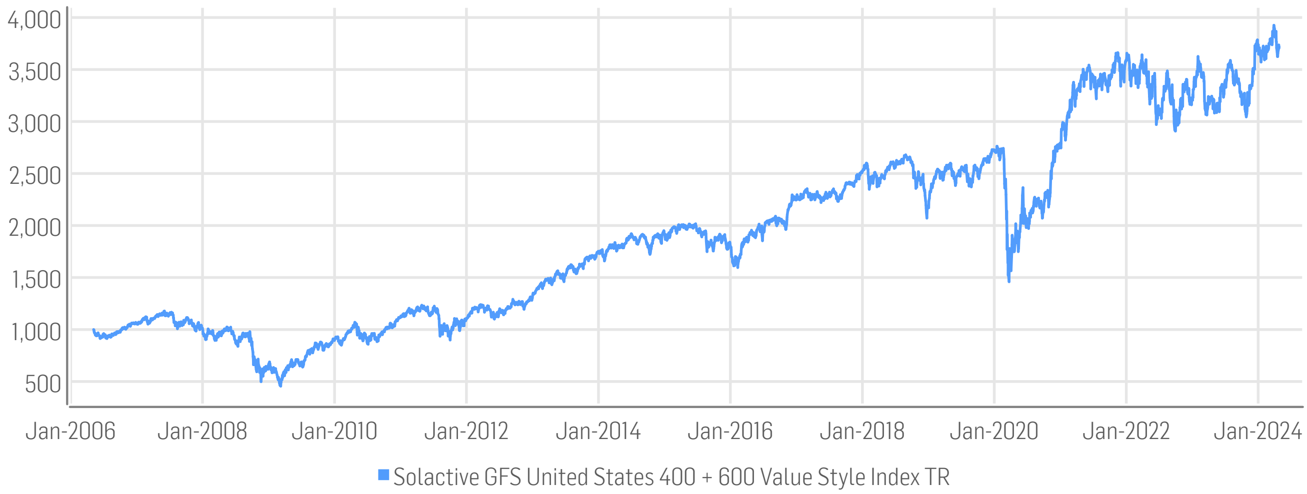
FACTSHEET - AS OF 26-Apr-2024
Solactive GFS United States 400 + 600 Value Style Index TR

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

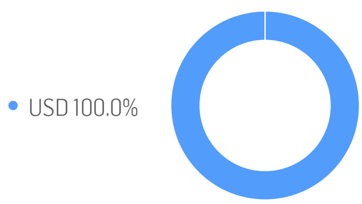
ISIN / WKN	DE000SL0F4E2 / SL0F4E	Base Value / Base Date	1000.0 Points / 08.05.2006
Bloomberg / Reuters	/ .SVSUTUT	Last Price	3720.12
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type		Calculation	09:00 to 22:50 (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 08.05.2006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

STATISTICS

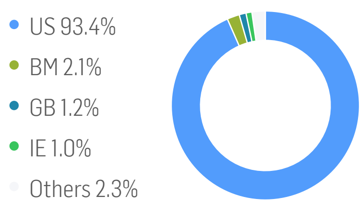
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-4.70%	0.88%	22.18%	18.29%	-0.68%	272.01%
Performance (p.a.)						7.59%
Volatility (p.a.)	17.09%	15.98%	18.33%	17.60%	15.77%	23.86%
High	3925.95	3925.95	3925.95	3925.95	3925.95	3925.95
Low	3623.79	3592.90	3074.05	3044.68	3571.67	455.40
Sharpe Ratio*	-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 UW 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%

DISCLAIMER