

FACTSHEET - Solactive GFS United States 500 Value Style Index NTR

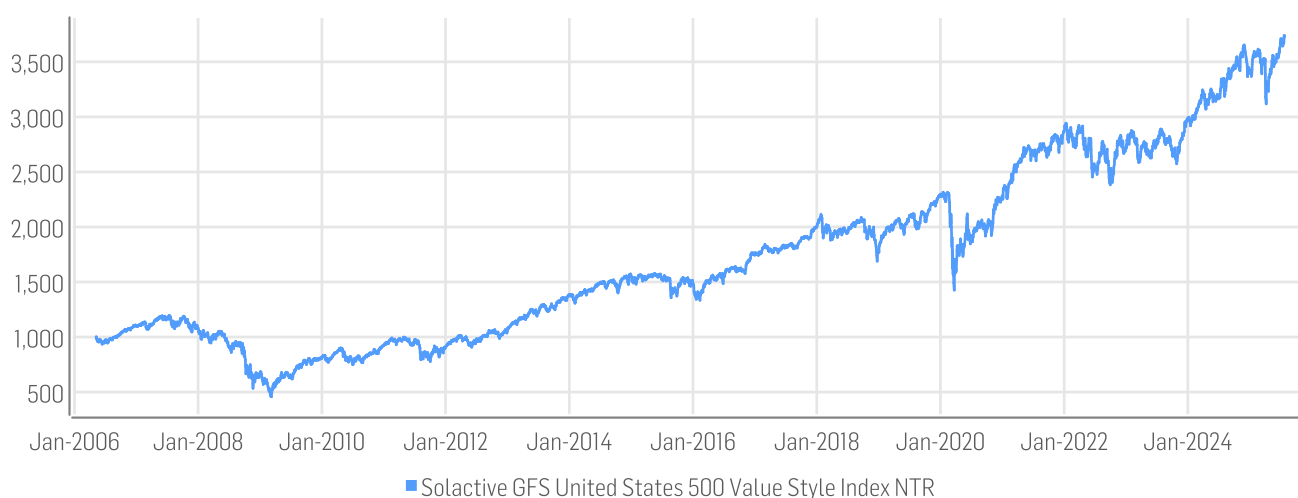
AS OF 25-Jul-2025



DESCRIPTION

The Solactive GFS United States 500 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 500 Index that exhibit Value Style characteristics, allocating securities between the value and the growth index based on factor score exposure.

HISTORICAL PERFORMANCE



ANNUAL PERFORMANCE

| Year | YTD | 2024 | 2023 | 2022 | 2021 | 2020 |
|-------------|-------|--------|-------|--------|--------|--------|
| Performance | 9.82% | 14.56% | 9.40% | -5.20% | 25.51% | -0.18% |

CHARACTERISTICS

| | | | |
|---------------------|-----------------------|------------------------|--|
| ISIN / WKN | DE000SLOGY57 / SLOGY5 | Base Value / Base Date | 1000.0 Points / 08.05.2006 |
| Bloomberg / Reuters | / .SVSU5UN | Last Price | 3740.34 |
| 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 | 325 | | |

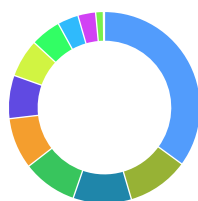
STATISTICS

| USD | 30D | 90D | 180D | 360D | YTD | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|-----------------|
| Performance | 4.19% | 11.49% | 5.04% | 11.63% | 9.82% | 274.03% |
| Performance (p.a.) | | | | | | 7.11% |
| Volatility (p.a.) | 9.64% | 11.29% | 19.40% | 16.19% | 18.71% | 20.49% |
| High | 3740.34 | 3740.34 | 3740.34 | 3740.34 | 3740.34 | 3740.34 |
| Low | 3589.83 | 3364.24 | 3118.37 | 3118.37 | 3118.37 | 456.89 |
| Sharpe Ratio* | 6.28 | 4.54 | 0.32 | 0.47 | 0.74 | 0.14 |
| Max. Drawdown | -1.79% | -2.87% | -13.76% | -14.66% | -13.76% | -61.80% |
| VaR 95 \ 99 | | | | -21.0% \ -44.6% | | -30.4% \ -57.8% |
| CVaR 95 \ 99 | | | | -40.0% \ -82.6% | | -51.2% \ -93.6% |

* 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 SECTORS

- Finance 35.0%
- Healthcare 10.4%
- Industrials 9.8%
- Energy 9.2%
- Technology 8.6%
- Consumer Non-Cyclicals 7.3%
- Utilities 6.4%
- Non-Energy Materials 5.1%
- Telecommunications 3.5%
- Consumer Cyclicals 3.0%
- Consumer Services 1.3%
- Business Services 0.2%



COMPOSITION BY COUNTRIES

- United States 100.0%



TOP COMPONENTS AS OF 25-Jul-2025

| Company | Ticker | Country | Currency | Index Weight (%) |
|-----------------------------|-----------------|---------|----------|------------------|
| JPMORGAN CHASE & CO | JPM UN Equity | US | USD | 5.61% |
| BERKSHIRE HATHAWAY INC-CL B | BRK/B UN Equity | US | USD | 4.36% |
| EXXON MOBIL CORP | XOM UN Equity | US | USD | 3.22% |
| BANK OF AMERICA CORP | BAC UN Equity | US | USD | 2.16% |
| WELLS FARGO & CO | WFC UN Equity | US | USD | 1.86% |
| CHEVRON CORP | CVX UN Equity | US | USD | 1.70% |
| GOLDMAN SACHS GROUP INC | GS UN Equity | US | USD | 1.54% |
| JOHNSON & JOHNSON | JNJ UN Equity | US | USD | 1.45% |
| AT&T | T UN Equity | US | USD | 1.36% |
| GE AEROSPACE | GE UN Equity | US | USD | 1.23% |

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