

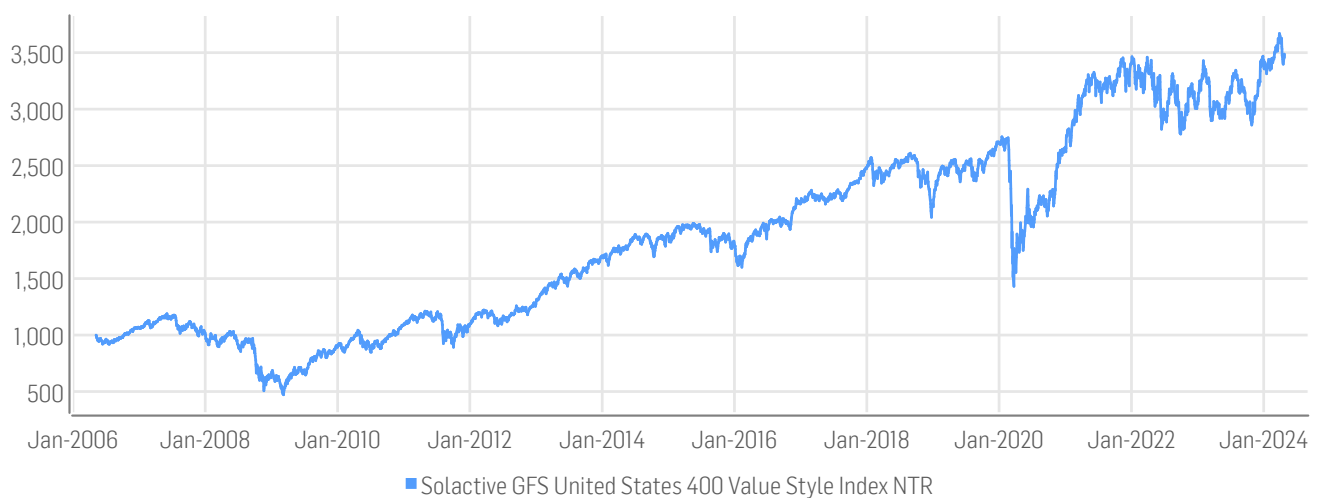
# FACTSHEET - AS OF 25-Apr-2024

## Solactive GFS United States 400 Value Style Index NTR

### DESCRIPTION

The Solactive GFS United States 400 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 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          | DE000SLOGZB6 / SLOGZB | Base Value / Base Date | 1000.0 Points / 08.05.2006             |
| Bloomberg / Reuters | / .SVSU4UN            | Last Price             | 3459.19                                |
| 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       | 266                   |                        |  |

## STATISTICS

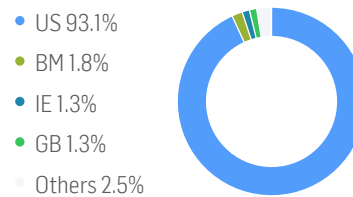
| USD                | 30D     | 90D     | 180D    | 360D            | YTD     | Since Inception  |
|--------------------|---------|---------|---------|-----------------|---------|------------------|
| Performance        | -3.55%  | 1.47%   | 21.00%  | 13.75%          | 0.60%   | 245.92%          |
| Performance (p.a.) |         |         |         |                 |         | 7.15%            |
| Volatility (p.a.)  | 14.81%  | 13.83%  | 15.80%  | 15.80%          | 13.70%  | 22.91%           |
| High               | 3670.33 | 3670.33 | 3670.33 | 3670.33         | 3670.33 | 3670.33          |
| Low                | 3397.72 | 3345.37 | 2886.76 | 2858.83         | 3312.88 | 471.08           |
| Sharpe Ratio*      | -2.76   | 0.06    | 2.65    | 0.55            | -0.25   | 0.08             |
| Max. Drawdown      | -7.43%  | -7.43%  | -7.43%  | -14.53%         | -7.43%  | -60.40%          |
| VaR 95 \ 99        |         |         |         | -27.3% \ -33.3% |         | -34.8% \ -64.2%  |
| CVaR 95 \ 99       |         |         |         | -30.8% \ -36.0% |         | -56.9% \ -102.8% |

\* 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 25-Apr-2024

| Company                         | Ticker        | Country | Currency | Index Weight (%) |
|---------------------------------|---------------|---------|----------|------------------|
| TEXTRON INC                     | TXT UN Equity | US      | USD      | 1.13%            |
| KEYCORP                         | KEY UN Equity | US      | USD      | 0.93%            |
| HOST HOTELS & RESORTS INC       | HST UN Equity | US      | USD      | 0.91%            |
| VISTRA CORP                     | VST UN Equity | US      | USD      | 0.90%            |
| FIDELITY NATIONAL FINANCIAL INC | FNF UN Equity | US      | USD      | 0.88%            |
| TOLL BROTHERS INC               | TOL UN Equity | US      | USD      | 0.87%            |
| REINSURANCE GROUP OF AMERICA    | RGA UN Equity | US      | USD      | 0.87%            |
| VERTIV HOLDINGS CO              | VRT UN Equity | US      | USD      | 0.82%            |
| WESTROCK COMPANY                | WRK UN Equity | US      | USD      | 0.82%            |
| AMERICAN HOMES 4 RENT           | AMH UN Equity | US      | USD      | 0.81%            |

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