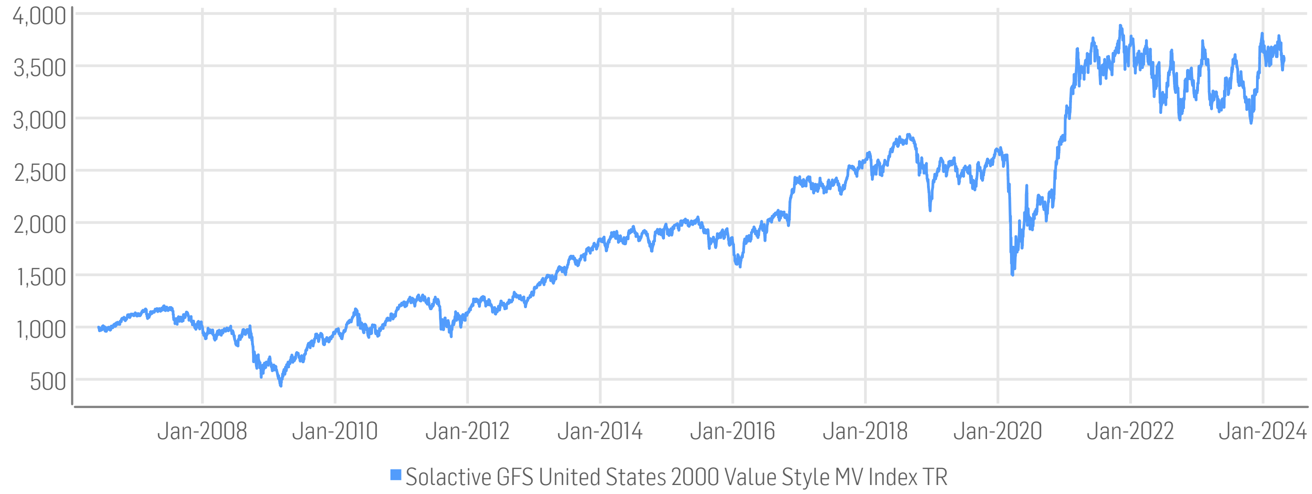
FACTSHEET - AS OF 26-Apr-2024
Solactive GFS United States 2000 Value Style MV Index TR

DESCRIPTION

The Solactive GFS United States 2000 Value Style MV 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 United States 2000 Index that exhibit Value Style MV characteristics, targeting a balanced market value allocation between the value and the growth index.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	SL0KN4	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	/ .SVMU2UT	Last Price	3573.56
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Total Return	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 08.05.2006
Index Members	1428		

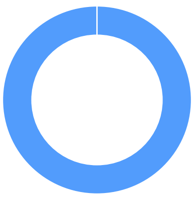
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-5.00%	-1.52%	21.16%	15.55%	-4.65%	257.36%
Performance (p.a.)						7.38%
Volatility (p.a.)	21.38%	21.32%	23.25%	21.22%	20.84%	26.29%
High	3788.64	3788.64	3811.17	3811.17	3788.64	3887.82
Low	3458.55	3458.55	2976.78	2949.38	3458.55	434.28
Sharpe Ratio*	-2.42	-0.53	1.82	0.49	-0.91	0.08
Max. Drawdown	-8.71%	-8.71%	-9.25%	-18.22%	-8.71%	-63.91%
VaR 95 \ 99				-27.6% \ -44.6%		-39.7% \ -72.2%
CVaR 95 \ 99				-39.5% \ -59.9%		-63.3% \ -110.4%

* 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).

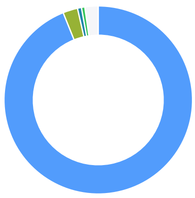
COMPOSITION BY CURRENCIES

- USD 100.0%



COMPOSITION BY COUNTRIES

- US 93.9%
- BM 2.5%
- MH 0.7%
- KY 0.6%
- Others 2.3%



TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
CARVANA CO	CVNA UN Equity	US	USD	0.71%
KIRBY CORP	KEX UN Equity	US	USD	0.61%
MGIC INVESTMENT CORP	MTG UN Equity	US	USD	0.52%
CYTOKINETICS INC	CYTK UW Equity	US	USD	0.48%
JACKSON FINANCIAL INC	JXN UN Equity	US	USD	0.47%
EQUITRANS MIDSTREAM CORP	ETRN UN Equity	US	USD	0.47%
MR COOPER GROUP INC	COOP UR Equity	US	USD	0.47%
KB HOME	KBH UN Equity	US	USD	0.44%
RADIAN GROUP INC	RDN UN Equity	US	USD	0.43%
VORNADO REALTY TRUST	VNO UN Equity	US	USD	0.43%

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