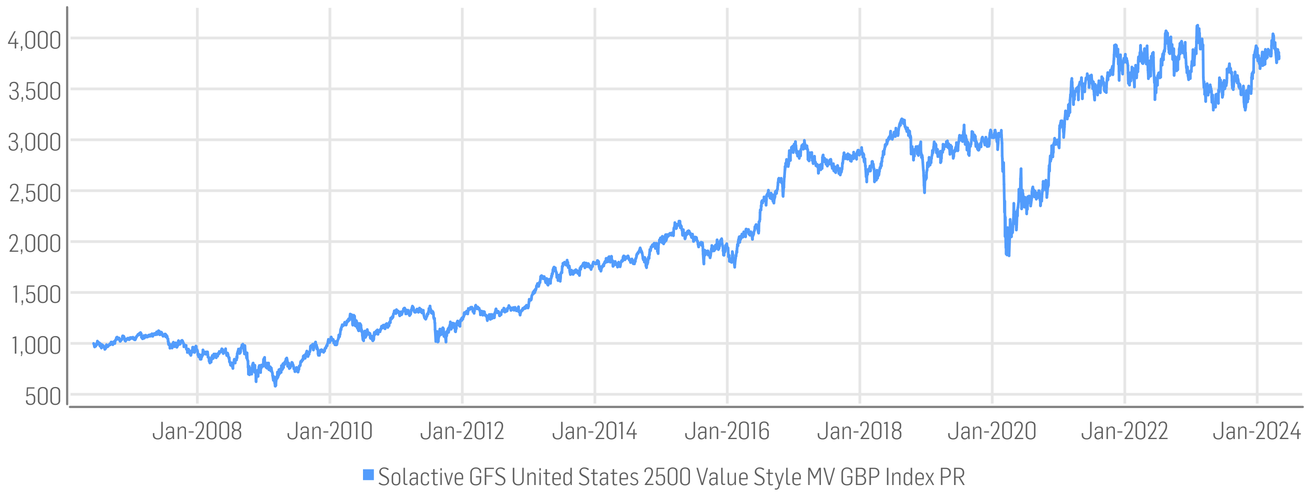
FACTSHEET - AS OF 01-May-2024
Solactive GFS United States 2500 Value Style MV GBP Index PR

DESCRIPTION

The Solactive GFS United States 2500 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 2500 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	SL0L0U	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	/ .SVMU25GP	Last Price	3822.11
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price Return	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	GBP	History	Available daily back to 08.05.2006
Index Members	1820		

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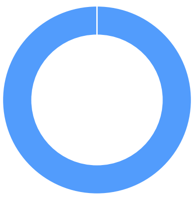
STATISTICS

GBP	30D	90D	180D	360D	YTD	Since Inception
Performance	-4.93%	1.18%	9.71%	13.68%	-1.26%	282.21%
Performance (p.a.)						7.78%
Volatility (p.a.)	15.93%	16.68%	18.28%	17.48%	17.23%	24.38%
High	4020.10	4040.52	4040.52	4040.52	4040.52	4125.39
Low	3756.61	3736.38	3372.14	3290.90	3698.83	579.66
Sharpe Ratio*	-3.21	-0.02	0.85	0.50	-0.51	0.11
Max. Drawdown	-6.55%	-7.03%	-7.03%	-12.18%	-7.03%	-48.43%
VaR 95 \ 99				-23.9% \ -40.9%		-35.8% \ -69.0%
CVaR 95 \ 99				-32.2% \ -48.9%		-58.4% \ -102.1%

* 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).

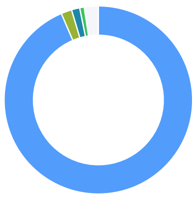
COMPOSITION BY CURRENCIES

- USD 100.0%



COMPOSITION BY COUNTRIES

- US 93.6%
- BM 1.8%
- IE 1.4%
- GB 0.8%
- Others 2.4%



TOP COMPONENTS AS OF 01-May-2024

Company	Ticker	Country	Currency	Index Weight (%)
SEAGATE TECHNOLOGY PLC	STX UW Equity	IE	USD	0.60%
GODADDY INC	GDDY UN Equity	US	USD	0.51%
LOEWS CORP	L UN Equity	US	USD	0.50%
KEYCORP	KEY UN Equity	US	USD	0.50%
HOST HOTELS & RESORTS INC	HST UW Equity	US	USD	0.48%
ALLIANT ENERGY CORP	LNT UW Equity	US	USD	0.46%
WESTROCK COMPANY	WRK UN Equity	US	USD	0.44%
KIMCO REALTY CORP	KIM UN Equity	US	USD	0.44%
REINSURANCE GROUP OF AMERICA	RGA UN Equity	US	USD	0.42%
NISOURCE INC	NI UN Equity	US	USD	0.42%

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