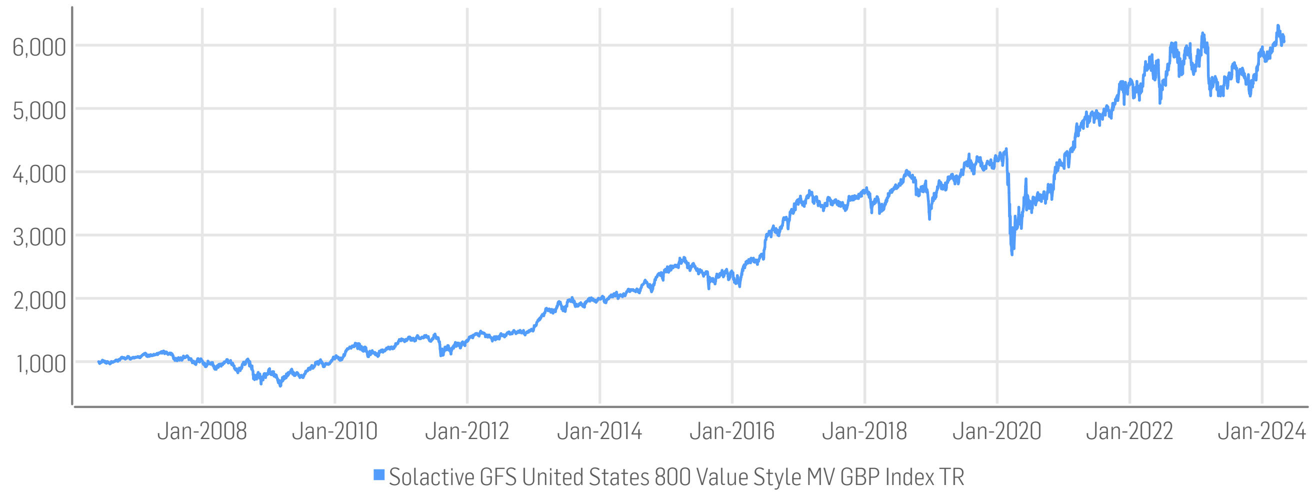
FACTSHEET - AS OF 01-May-2024
Solactive GFS United States 800 Value Style MV GBP Index TR

DESCRIPTION

The Solactive GFS United States 800 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 800 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	SL0MCU	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	/ .SVMU08GT	Last Price	6066.32
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Total 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	557		

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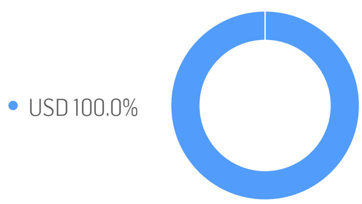
STATISTICS

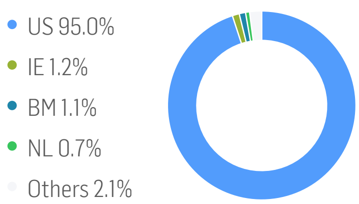
GBP	30D	90D	180D	360D	YTD	Since Inception
Performance	-3.69%	3.51%	11.46%	14.75%	2.81%	506.63%
Performance (p.a.)						10.60%
Volatility (p.a.)	12.48%	12.68%	13.83%	13.77%	13.15%	22.28%
High	6298.49	6315.05	6315.05	6315.05	6315.05	6315.05
Low	5993.51	5791.59	5337.94	5195.22	5742.79	612.57
Sharpe Ratio*	-3.36	0.78	1.40	0.71	0.25	0.24
Max. Drawdown	-4.84%	-5.09%	-5.09%	-9.24%	-5.09%	-47.59%
VaR 95 \ 99				-20.3% \ -31.1%		-32.9% \ -64.7%
CVaR 95 \ 99				-25.9% \ -34.6%		-54.1% \ -95.2%

* 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 01-May-2024

Company	Ticker	Country	Currency	Index Weight (%)
CONSTELLATION ENERGY CORPORATION	CEG UW Equity	US	USD	1.07%
CAPITAL ONE FINL.	COF UN Equity	US	USD	1.03%
REALTY INCOME CORP	O UN Equity	US	USD	0.86%
ALLSTATE CORP	ALL UN Equity	US	USD	0.86%
BANK OF NEW YORK MELLON CORP	BK UN Equity	US	USD	0.81%
DIGITAL REALTY TRUST INC	DLR UN Equity	US	USD	0.80%
PRUDENTIAL FINANCIAL INC	PRU UN Equity	US	USD	0.78%
DOW INC	DOW UN Equity	US	USD	0.77%
L3HARRIS TECHNOLOGIES INC	LHX UN Equity	US	USD	0.77%
FIDELITY NATIONAL INFORMATION SERVICES INC	FIS UN Equity	US	USD	0.77%

DISCLAIMER