

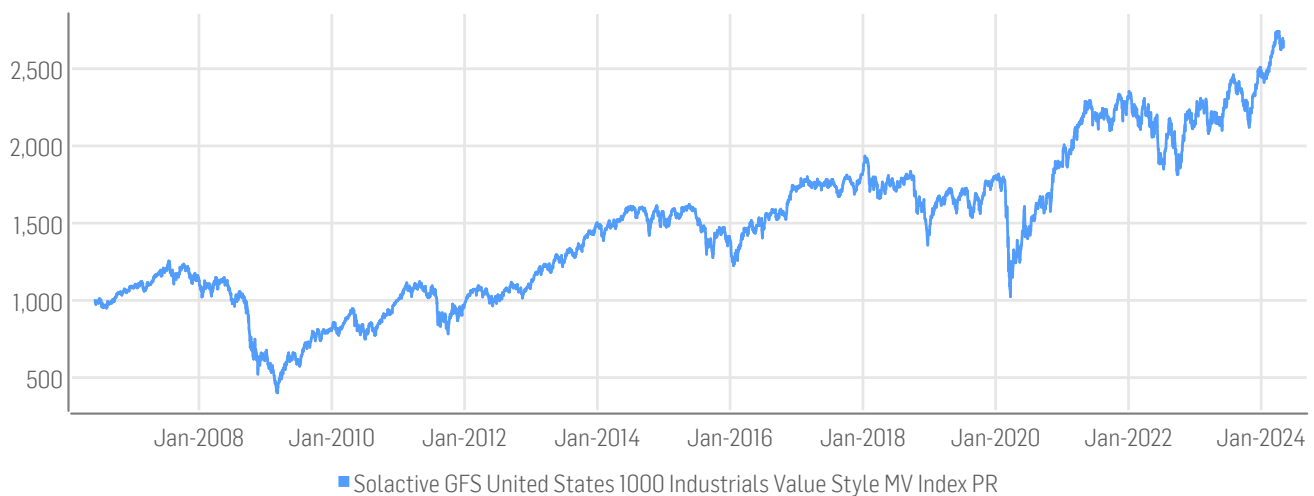
FACTSHEET - AS OF 03-May-2024

Solactive GFS United States 1000 Industrials Value Style MV Index PR

DESCRIPTION

The Solactive GFS United States 1000 Industrials 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 industrials companies from the Solactive United States 1000 Index that exhibit Value Style MV characteristics, targeting a balanced market value allocation between the value and the growth index.

HISTORICAL PERFORMANCE



CHARACTERISTICS

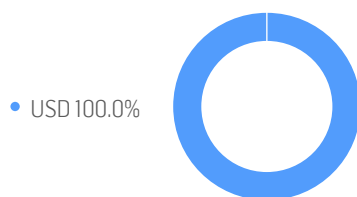
ISIN / WKN	SL0ME5	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	/ .SVMU1IUP	Last Price	2678.85
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price Return	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 08.05.2006
Index Members	155		

STATISTICS

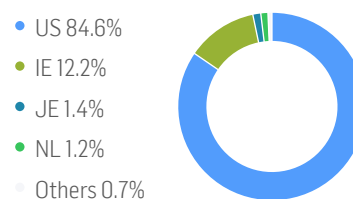
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.99%	7.65%	19.43%	23.02%	7.21%	167.88%
Performance (p.a.)						5.66%
Volatility (p.a.)	13.08%	11.66%	12.60%	13.89%	12.11%	23.20%
High	2741.10	2741.64	2741.64	2741.64	2741.64	2741.64
Low	2622.59	2461.51	2213.47	2100.74	2411.34	401.31
Sharpe Ratio*	-2.06	2.54	3.02	1.30	1.41	0.01
Max. Drawdown	-4.32%	-4.34%	-4.34%	-13.86%	-4.34%	-68.04%
VaR 95 \ 99				-22.1% \ -28.8%		-35.9% \ -68.6%
CVaR 95 \ 99				-28.2% \ -37.7%		-58.3% \ -102.4%

* 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



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 03-May-2024

Company	Ticker	Country	Currency	Index Weight (%)
GENERAL ELECTRIC CO	GE UN Equity	US	USD	6.06%
S&P GLOBAL INC	SPGI UN Equity	US	USD	4.60%
EATON CORPORATION PLC	ETN UN Equity	IE	USD	4.34%
LINDE PLC	LIN UW Equity	IE	USD	3.13%
UNITED PARCEL SERVICE-CL B	UPS UN Equity	US	USD	3.01%
CATERPILLAR INC	CAT UN Equity	US	USD	2.45%
UNION PACIFIC CORP	UNP UN Equity	US	USD	2.36%
CSX CORP	CSX UW Equity	US	USD	2.06%
FEDEX CORP	FDX UN Equity	US	USD	2.05%
ECOLAB INC	ECL UN Equity	US	USD	1.96%

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