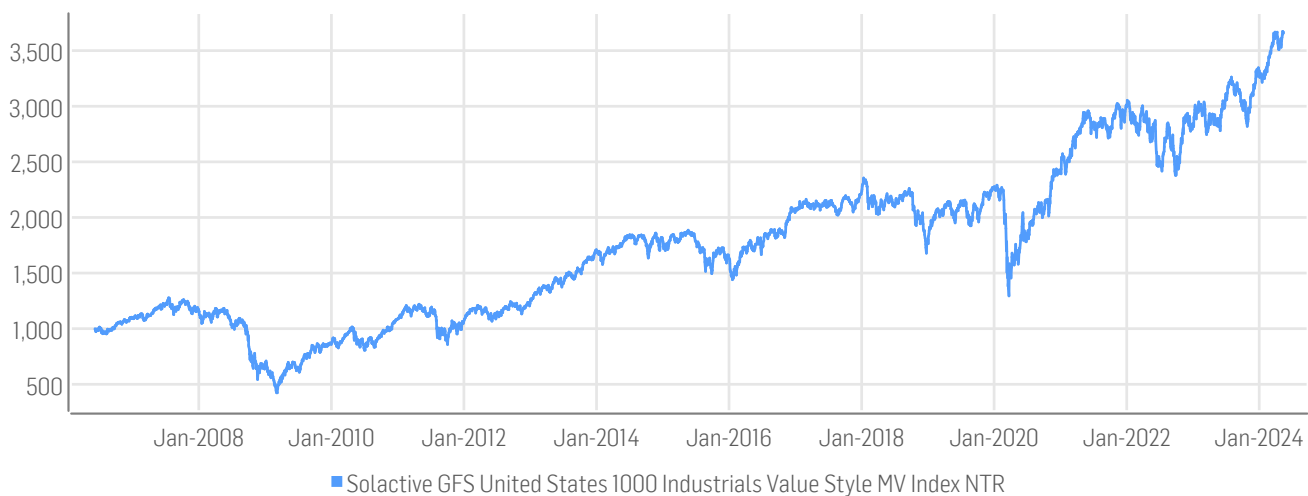


Solactive GFS United States 1000 Industrials Value Style MV Index NTR

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 | SLOME6 | Base Value / Base Date | 1000 Points / 08.05.2006 |
| Bloomberg / Reuters | SVMUIIUN Index/ .SVMUIIUN | Last Price | 3667.22 |
| Index Calculator | Solactive AG | Dividends | Reinvested |
| Index Type | Net 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 | 155 | | |

STATISTICS

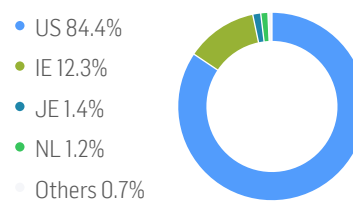
| USD | 30D | 90D | 180D | 360D | YTD | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|------------------|
| Performance | 2.75% | 9.47% | 19.14% | 27.04% | 10.08% | 266.72% |
| Performance (p.a.) | | | | | | 7.52% |
| Volatility (p.a.) | 10.96% | 11.12% | 11.94% | 13.77% | 11.87% | 23.18% |
| High | 3672.79 | 3672.79 | 3672.79 | 3672.79 | 3672.79 | 3672.79 |
| Low | 3508.22 | 3349.94 | 3078.01 | 2779.92 | 3215.20 | 423.45 |
| Sharpe Ratio* | 3.08 | 3.51 | 3.13 | 1.61 | 2.01 | 0.10 |
| Max. Drawdown | -2.18% | -4.32% | -4.32% | -13.60% | -4.32% | -66.87% |
| VaR 95 \ 99 | | | | -21.3% \ -28.7% | | -35.8% \ -68.6% |
| CVaR 95 \ 99 | | | | -27.8% \ -37.6% | | -58.2% \ -102.2% |

* 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 14-May-2024

| Company | Ticker | Country | Currency | Index Weight (%) |
|----------------------------|----------------|---------|----------|------------------|
| GENERAL ELECTRIC CO | GE UN Equity | US | USD | 5.78% |
| S&P GLOBAL INC | SPGI UN Equity | US | USD | 4.52% |
| EATON CORPORATION PLC | ETN UN Equity | IE | USD | 4.38% |
| LINDE PLC | LIN UW Equity | IE | USD | 3.13% |
| UNITED PARCEL SERVICE-CL B | UPS UN Equity | US | USD | 2.97% |
| CATERPILLAR INC | CAT UN Equity | US | USD | 2.55% |
| UNION PACIFIC CORP | UNP UN Equity | US | USD | 2.35% |
| CSX CORP | CSX UW Equity | US | USD | 2.02% |
| FEDEX CORP | FDX UN Equity | US | USD | 1.99% |
| TRANE TECHNOLOGIES PLC | TT UN Equity | IE | USD | 1.97% |

DISCLAIMER

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This info service is offered exclusively by Solactive AG, Platz der Einheit 1, D-60327 Frankfurt am Main|E-Mail: indexing@solactive.com

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