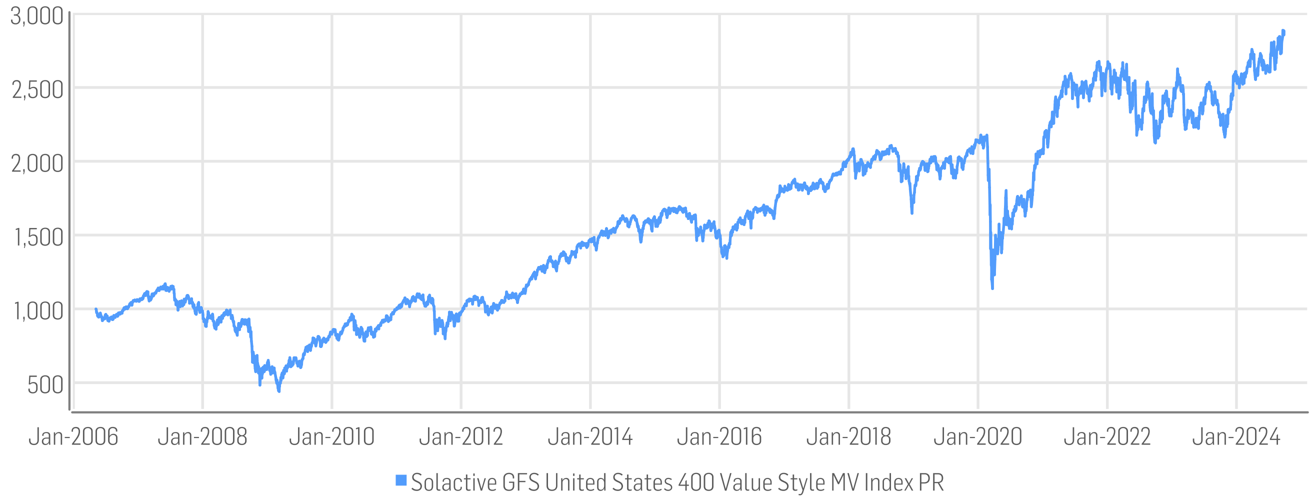
FACTSHEET - Solactive GFS United States 400 Value Style MV Index PR
AS OF 26-Sep-2024

DESCRIPTION

The Solactive GFS United States 400 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 GBS United States 400 Index that exhibit Value Style MV characteristics, targeting a balanced market value allocation between the value and the growth index.

HISTORICAL PERFORMANCE



ANNUAL PERFORMANCE

Year	YTD	2023	2022	2021	2020	2019
Performance	11.44%	10.53%	-10.99%	26.23%	-2.77%	23.20%

CHARACTERISTICS

ISIN / WKN	SL0MTY	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	/ .SVMU4UP	Last Price	2882.65
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	272		

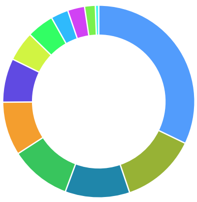
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	2.00%	9.51%	4.50%	26.34%	11.44%	188.27%
Performance (p.a.)						5.93%
Volatility (p.a.)	13.74%	17.31%	15.43%	15.97%	14.77%	22.82%
High	2887.66	2887.66	2887.66	2887.66	2887.66	2887.66
Low	2727.93	2603.81	2553.31	2163.22	2496.96	439.82
Sharpe Ratio*	1.64	2.30	0.29	1.37	0.73	0.05
Max. Drawdown	-4.10%	-6.68%	-7.44%	-7.44%	-7.44%	-62.43%
VaR 95 \ 99				-26.8% \ -39.6%		-34.7% \ -64.9%
CVaR 95 \ 99				-33.2% \ -42.9%		-56.7% \ -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).

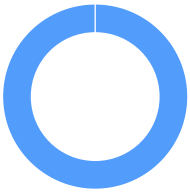
COMPOSITION BY SECTORS

- Finance 32.1%
- Non-Energy Materials 12.6%
- Industrials 10.9%
- Consumer Cyclicals 10.2%
- Healthcare 9.0%
- Technology 7.4%
- Energy 5.0%
- Consumer Services 4.5%
- Consumer Non-Cyclicals 2.9%
- Utilities 2.9%
- Business Services 1.8%
- Telecommunications 0.6%



COMPOSITION BY COUNTRIES

- United States 100.0%



TOP COMPONENTS AS OF 26-Sep-2024

Company	Ticker	Country	Currency	Index Weight (%)
PACK.CORP.OF AM.	PKG UN Equity	US	USD	1.04%
INTERNATIONAL PAPER CO	IP UN Equity	US	USD	0.97%
UNITED THERAPEUTICS CORP	UTHR UW Equity	US	USD	0.95%
TOLL BROTHERS INC	TOL UN Equity	US	USD	0.90%
FIDELITY NATIONAL FINANCIAL INC	FNF UN Equity	US	USD	0.90%
KEYCORP	KEY UN Equity	US	USD	0.89%
NISOURCE INC	NI UN Equity	US	USD	0.88%
KIMCO REALTY CORP	KIM UN Equity	US	USD	0.87%
SNAP-ON INC	SNA UN Equity	US	USD	0.87%
REINSURANCE GROUP OF AMERICA	RGA UN Equity	US	USD	0.83%

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