

# FACTSHEET - Solactive GFS United States 400 + 600 Value Style MV Index PR

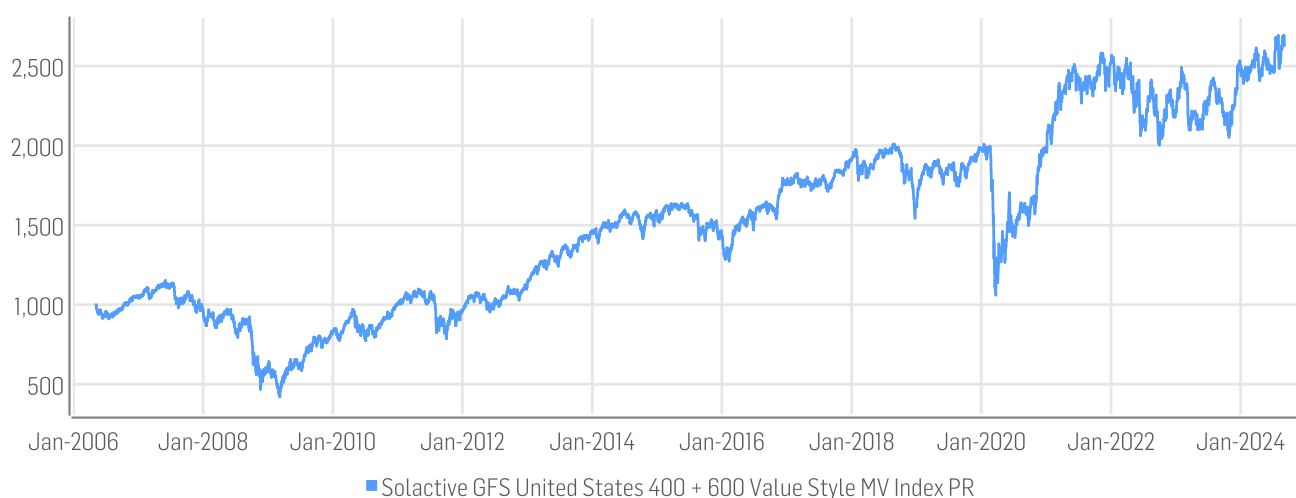
## AS OF 04-Sep-2024



### DESCRIPTION

The Solactive GFS United States 400 + 600 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 + 600 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	4.93%	13.22%	-12.06%	26.42%	0.42%	21.81%

### CHARACTERISTICS

ISIN / WKN	SLOMUG	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	/ .SVMUTUP	Last Price	2629.50
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	673		

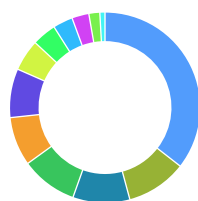
## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	5.76%	4.45%	3.79%	15.26%	4.93%	162.95%
Performance (p.a.)						5.42%
Volatility (p.a.)	20.31%	18.66%	16.95%	17.75%	16.66%	23.75%
High	2692.51	2692.79	2692.79	2692.79	2692.79	2692.79
Low	2486.19	2453.18	2407.96	2052.28	2390.77	420.67
Sharpe Ratio*	4.56	0.75	0.15	0.57	0.12	0.00
Max. Drawdown	-2.34%	-7.67%	-7.88%	-10.67%	-7.88%	-63.49%
VaR 95 \ 99				-27.8% \ -45.6%		-36.3% \ -66.9%
CVaR 95 \ 99				-36.8% \ -48.1%		-58.5% \ -104.7%

\* 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).

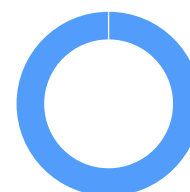
## COMPOSITION BY SECTORS

- Finance 35.5%
- Consumer Cyclical 10.3%
- Non-Energy Materials 9.7%
- Industrials 9.6%
- Technology 8.3%
- Healthcare 8.3%
- Energy 5.3%
- Utilities 4.1%
- Consumer Non-Cyclicals 3.4%
- Consumer Services 2.9%
- Business Services 1.9%
- Telecommunications 0.9%



## COMPOSITION BY COUNTRIES

- United States 100.0%



## TOP COMPONENTS AS OF 04-Sep-2024

Company	Ticker	Country	Currency	Index Weight (%)
UNITED THERAPEUTICS CORP	UTHR UN Equity	US	USD	0.63%
INTERNATIONAL PAPER CO	IP UN Equity	US	USD	0.63%
KIMCO REALTY CORP	KIM UN Equity	US	USD	0.59%
KEYCORP	KEY UN Equity	US	USD	0.59%
FIDELITY NATIONAL FINANCIAL INC	FNF UN Equity	US	USD	0.59%
NISOURCE INC	NI UN Equity	US	USD	0.57%
REINSURANCE GROUP OF AMERICA	RGA UN Equity	US	USD	0.56%
RENAISSANCERE HOLDINGS LTD	RNR UN Equity	US	USD	0.52%
CAMDEN PROPERTY TRUST	CPT UN Equity	US	USD	0.52%
TOLL BROTHERS INC	TOL UN Equity	US	USD	0.52%

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