

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

AS OF 25-Jun-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 | -0.63% | 15.08% | -10.75% | 27.88% | 2.10% | 23.92% |

CHARACTERISTICS

| | | | |
|---------------------|------------------|------------------------|---|
| ISIN / WKN | SL0MUH | Base Value / Base Date | 1000 Points / 08.05.2006 |
| Bloomberg / Reuters | / .SVMUTUN | Last Price | 3212.86 |
| 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 | 675 | | |

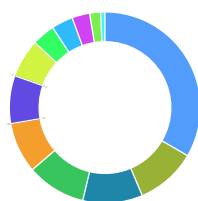
STATISTICS

| USD | 30D | 90D | 180D | 360D | YTD | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|------------------|
| Performance | -2.01% | -4.65% | -1.66% | 9.53% | -0.63% | 221.29% |
| Performance (p.a.) | | | | | | 6.65% |
| Volatility (p.a.) | 14.14% | 14.96% | 15.00% | 16.49% | 15.06% | 23.79% |
| High | 3304.65 | 3386.02 | 3386.02 | 3386.02 | 3386.02 | 3386.02 |
| Low | 3187.99 | 3119.95 | 3085.63 | 2638.22 | 3085.63 | 438.29 |
| Sharpe Ratio* | -1.93 | -1.53 | -0.58 | 0.26 | -0.44 | 0.06 |
| Max. Drawdown | -3.53% | -7.86% | -7.86% | -15.05% | -7.86% | -62.40% |
| VaR 95 \ 99 | | | | -25.6% \ -38.1% | | -36.3% \ -67.1% |
| CVaR 95 \ 99 | | | | -33.1% \ -44.2% | | -58.5% \ -105.4% |

* 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).

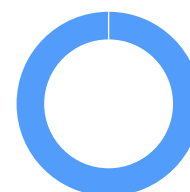
COMPOSITION BY SECTORS

- Finance 33.4%
- Consumer Cyclical 10.2%
- Non-Energy Materials 10.1%
- Industrials 10.0%
- Technology 8.6%
- Healthcare 8.1%
- Energy 6.5%
- Utilities 3.9%
- Consumer Non-Cyclicals 3.6%
- Consumer Services 3.0%
- Business Services 1.8%
- Telecommunications 0.7%



COMPOSITION BY COUNTRIES

- United States 100.0%



TOP COMPONENTS AS OF 25-Jun-2024

| Company | Ticker | Country | Currency | Index Weight (%) |
|---------------------------------|----------------|---------|----------|------------------|
| INTERNATIONAL PAPER CO | IP UN Equity | US | USD | 0.66% |
| UNITED THERAPEUTICS CORP | UTHR UW Equity | US | USD | 0.60% |
| REINSURANCE GROUP OF AMERICA | RGA UN Equity | US | USD | 0.56% |
| NISOURCE INC | NI UN Equity | US | USD | 0.53% |
| WESTROCK COMPANY | WRK UN Equity | US | USD | 0.52% |
| KEYCORP | KEY UN Equity | US | USD | 0.52% |
| FIDELITY NATIONAL FINANCIAL INC | FNF UN Equity | US | USD | 0.52% |
| KIMCO REALTY CORP | KIM UN Equity | US | USD | 0.50% |
| AMERICAN HOMES 4 RENT | AMH UN Equity | US | USD | 0.49% |
| RENAISSANCERE HOLDINGS LTD | RNR UN Equity | US | USD | 0.49% |

DISCLAIMER

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