

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

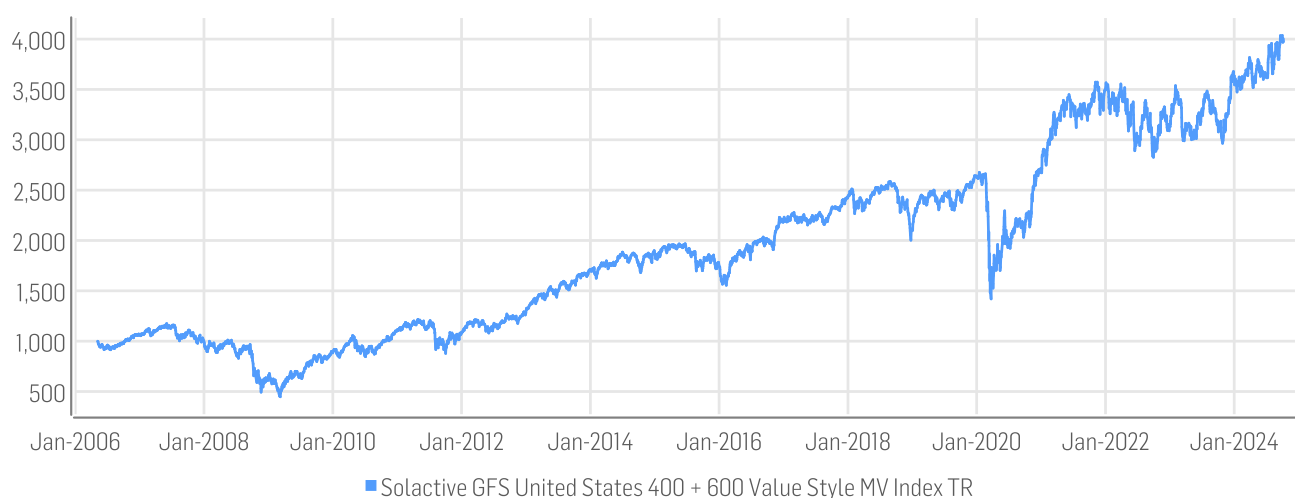
AS OF 07-Oct-2024



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	9.19%	15.90%	-10.14%	28.66%	2.87%	24.85%

CHARACTERISTICS

ISIN / WKN	SLOMUJ	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	/.SVMUTUT	Last Price	3974.56
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	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	671		

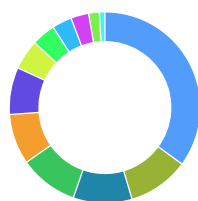
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	4.62%	9.85%	8.47%	28.30%	9.19%	297.46%
Performance (p.a.)						7.78%
Volatility (p.a.)	13.23%	19.30%	16.90%	17.65%	16.35%	23.71%
High	4036.52	4036.52	4036.52	4036.52	4036.52	4036.52
Low	3798.57	3618.11	3518.31	2964.77	3473.94	447.54
Sharpe Ratio*	5.17	2.15	0.77	1.35	0.44	0.12
Max. Drawdown	-1.70%	-7.65%	-7.65%	-7.85%	-7.85%	-61.91%
VaR 95 \ 99				-26.7% \ -45.6%		-36.1% \ -66.7%
CVaR 95 \ 99				-36.6% \ -47.9%		-58.2% \ -104.5%

* 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).

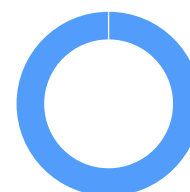
COMPOSITION BY SECTORS

- Finance 35.1%
- Consumer Cyclicals 10.3%
- Industrials 10.0%
- Non-Energy Materials 9.9%
- Technology 8.5%
- Healthcare 8.0%
- Energy 5.1%
- Utilities 4.0%
- Consumer Non-Cyclical 3.3%
- Consumer Services 3.0%
- Business Services 1.8%
- Telecommunications 0.9%



COMPOSITION BY COUNTRIES

- United States 100.0%



TOP COMPONENTS AS OF 07-Oct-2024

Company	Ticker	Country	Currency	Index Weight (%)
EXPAND ENERGY CORPORATION	EXE UN Equity	US	USD	0.69%
INTERNATIONAL PAPER CO	IP UN Equity	US	USD	0.62%
UNITED THERAPEUTICS CORP	UTHR UN Equity	US	USD	0.61%
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	0.58%
KIMCO REALTY CORP	KIM UN Equity	US	USD	0.57%
TOLL BROTHERS INC	TOL UN Equity	US	USD	0.54%
REINSURANCE GROUP OF AMERICA	RGA UN Equity	US	USD	0.53%
RENAISSANCERE HOLDINGS LTD	RNR UN Equity	US	USD	0.50%

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