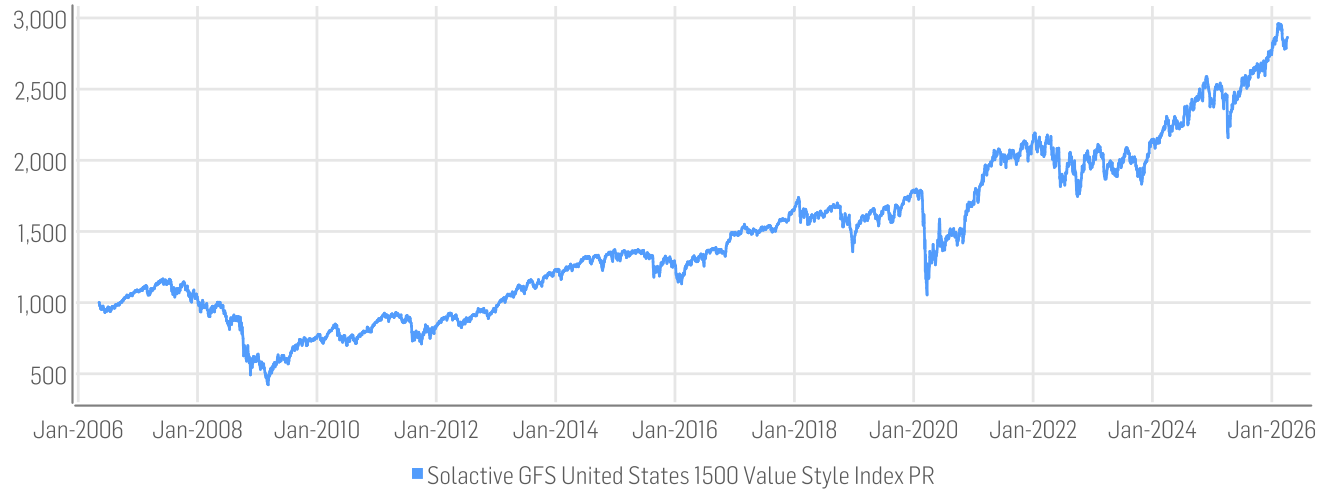
FACTSHEET - Solactive GFS United States 1500 Value Style Index PR
AS OF 07-Apr-2026

DESCRIPTION

The Solactive GFS United States 1500 Value Style 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 1500 Index that exhibit Value Style characteristics, allocating securities between the value and the growth index based on factor score exposure.

HISTORICAL PERFORMANCE



ANNUAL PERFORMANCE

Year	YTD	2025	2024	2023	2022	2021
Performance	4.50%	14.04%	12.49%	8.31%	-7.39%	24.24%

CHARACTERISTICS

ISIN / WKN	DE000SLOGZU6 / SLOGZU
Bloomberg / Reuters	/ .SVSUFUP
Index Calculator	Solactive AG
Index Type	
Index Currency	USD
Index Members	966

Base Value / Base Date	1000.0 Points / 08.05.2006
Last Price	2864.66
Dividends	Not Reinvested
Calculation	09:00 to 22:50 (CET), every 15 seconds
History	Available daily back to 08.05.2006

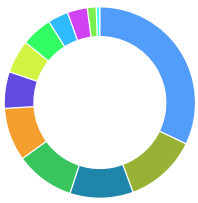
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	0.45%	2.56%	8.38%	26.20%	4.50%	186.47%
Performance (p.a.)						5.43%
Volatility (p.a.)	11.98%	12.14%	12.12%	12.05%	12.33%	20.92%
High	2864.66	2961.63	2961.63	2961.63	2961.63	2961.63
Low	2780.65	2780.65	2582.87	2239.25	2741.29	422.56
Sharpe Ratio*	0.16	0.59	1.16	1.91	1.17	0.08
Max. Drawdown	-2.56%	-6.11%	-6.11%	-6.11%	-6.11%	-63.79%
VaR 95 \ 99				-18.1% \ -29.3%		-31.0% \ -61.6%
CVaR 95 \ 99				-24.0% \ -35.1%		-52.4% \ -95.2%

* 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 SECTORS

- Finance 32.1%
- Energy 12.3%
- Healthcare 10.7%
- Technology 10.0%
- Industrials 9.0%
- Utilities 6.2%
- Consumer Non-Cyclicals 5.6%
- Non-Energy Materials 5.2%
- Consumer Cyclicals 3.5%
- Telecommunications 3.4%
- Consumer Services 1.5%
- Business Services 0.6%



COMPOSITION BY COUNTRIES

- United States 100.0%
- Jersey 0.0%

TOP COMPONENTS AS OF 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
EXXON MOBIL CORP	XOM UN Equity	US	USD	4.15%
BERKSHIRE HATHAWAY INC-CL B	BRK/B UN Equity	US	USD	3.90%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	2.76%
CHEVRON CORP	CVX UN Equity	US	USD	2.30%
BANK OF AMERICA CORP	BAC UN Equity	US	USD	1.92%
GOLDMAN SACHS GROUP INC	GS UN Equity	US	USD	1.55%
WELLS FARGO & CO	WFC UN Equity	US	USD	1.55%
INTEL CORP	INTC UW Equity	US	USD	1.47%
JOHNSON & JOHNSON	JNJ UN Equity	US	USD	1.44%
CITIGROUP INC	C UN Equity	US	USD	1.24%

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