

FACTSHEET - Solactive GFS United States 500 Value Style MV Index NTR

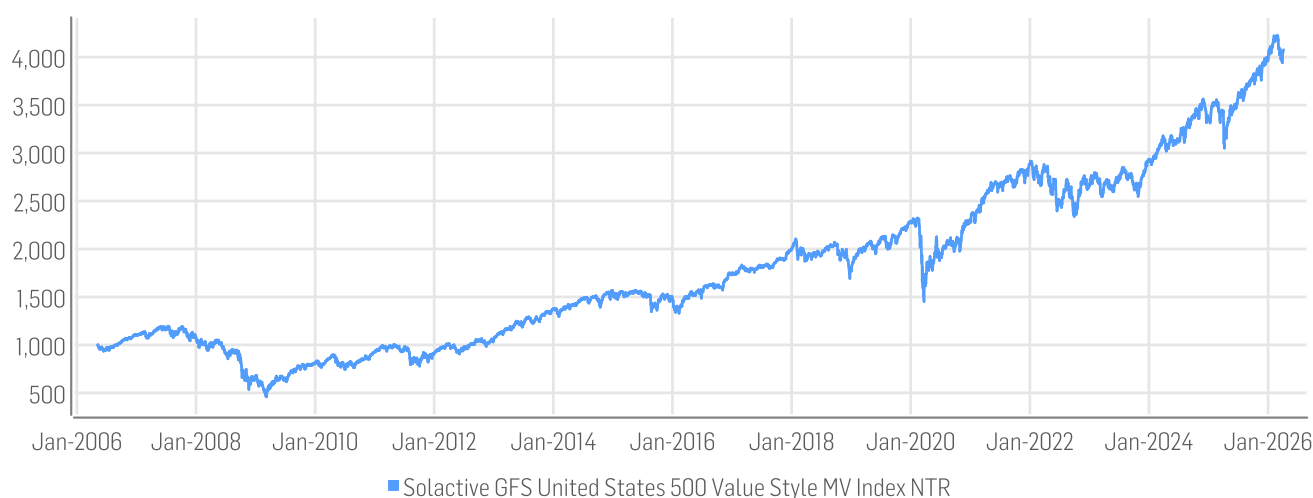
AS OF 06-Apr-2026



DESCRIPTION

The Solactive GFS United States 500 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 500 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	2025	2024	2023	2022	2021
Performance	2.95%	18.51%	14.31%	9.80%	-7.62%	24.64%

CHARACTERISTICS

ISIN / WKN	SLOK2H	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	/ .SVMU5UN	Last Price	4076.72
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	402		

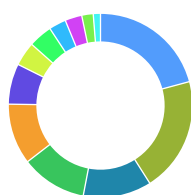
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.24%	0.32%	6.61%	26.53%	2.95%	307.67%
Performance (p.a.)						7.31%
Volatility (p.a.)	13.88%	12.17%	11.60%	11.26%	12.23%	19.98%
High	4101.73	4226.02	4226.02	4226.02	4226.02	4226.02
Low	3940.90	3940.90	3718.79	3153.90	3940.90	459.07
Sharpe Ratio*	-0.47	-0.19	0.88	2.07	0.66	0.18
Max. Drawdown	-3.92%	-6.75%	-6.75%	-6.75%	-6.75%	-61.61%
VaR 95 \ 99				-18.4% \ -27.6%		-29.6% \ -56.9%
CVaR 95 \ 99				-23.6% \ -32.5%		-50.0% \ -91.4%

* 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).

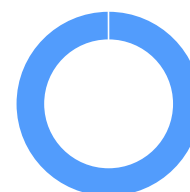
COMPOSITION BY SECTORS

- Technology 20.8%
- Finance 20.2%
- Consumer Non-Cyclicals 12.0%
- Industrials 11.5%
- Healthcare 10.7%
- Energy 7.1%
- Utilities 4.2%
- Non-Energy Materials 4.2%
- Consumer Services 3.0%
- Consumer Cyclical 3.0%
- Telecommunications 2.0%
- Business Services 1.3%



COMPOSITION BY COUNTRIES

- United States 100.0%
- Jersey 0.0%



TOP COMPONENTS AS OF 06-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
APPLE INC	AAPL UN Equity	US	USD	6.25%
AMAZON.COM INC	AMZN UN Equity	US	USD	3.13%
ALPHABET INC-CL A	GOOGL UN Equity	US	USD	2.81%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	2.71%
EXXON MOBIL CORP	XOM UN Equity	US	USD	2.33%
BERKSHIRE HATHAWAY INC-CL B	BRK/B UN Equity	US	USD	2.19%
JOHNSON & JOHNSON	JNJ UN Equity	US	USD	1.94%
WALMART INC	WMT UN Equity	US	USD	1.56%
MICRON TECHNOLOGY INC	MU UN Equity	US	USD	1.41%
CHEVRON CORP	CVX UN Equity	US	USD	1.28%

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