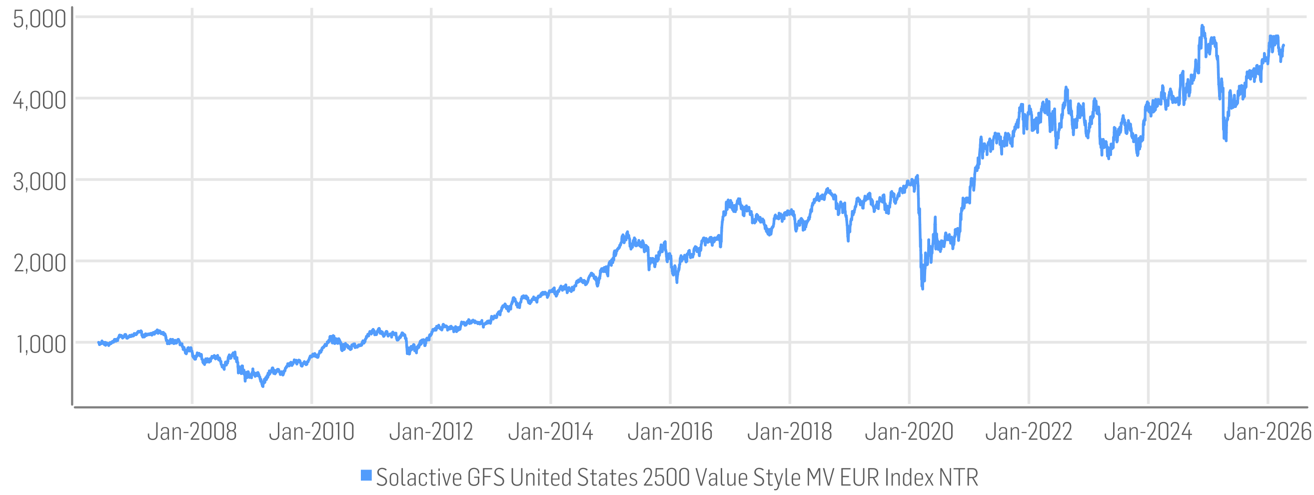
FACTSHEET - AS OF 07-Apr-2026
Solactive GFS United States 2500 Value Style MV EUR Index NTR

DESCRIPTION

The Solactive GFS United States 2500 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 United States 2500 Index that exhibit Value Style MV characteristics, targeting a balanced market value allocation between the value and the growth index.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	SL0LZZ	Base Value / Base Date	1000 Points / 08.06.2006
Bloomberg / Reuters	/ .SVMU25EN	Last Price	4646.37
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	EUR	History	Available daily back to 08.05.2006
Index Members	1852		

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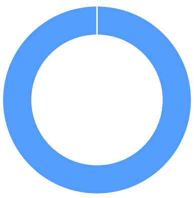
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	0.63%	1.79%	7.02%	31.25%	5.09%	364.64%
Performance (p.a.)						8.05%
Volatility (p.a.)	16.00%	17.69%	17.46%	18.23%	17.73%	24.44%
High	4651.99	4766.09	4766.09	4766.09	4766.09	4895.67
Low	4448.56	4448.56	4202.60	3475.44	4421.28	455.96
Sharpe Ratio*	0.38	0.31	0.73	1.64	1.05	0.25
Max. Drawdown	-3.73%	-6.66%	-6.66%	-6.66%	-6.66%	-60.41%
VaR 95 \ 99				-25.8% \ -51.1%		-36.4% \ -68.1%
CVaR 95 \ 99				-38.7% \ -54.8%		-58.4% \ -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).

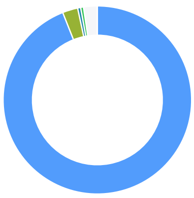
COMPOSITION BY CURRENCIES

- USD 100.0%



COMPOSITION BY COUNTRIES

- US 94.0%
- BM 2.6%
- MH 0.5%
- KY 0.5%
- Others 2.4%



TOP COMPONENTS AS OF 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
ALBEMARLE CORP	ALB UN Equity	US	USD	0.62%
MODERNA INC	MRNA UW Equity	US	USD	0.52%
ALLIANT ENERGY CORP	LNT UW Equity	US	USD	0.52%
REVOLUTION MEDICINES INC	RVMD UW Equity	US	USD	0.48%
ECHOSTAR CORP	SATS UW Equity	US	USD	0.47%
OVINTIV INC	OVV UN Equity	US	USD	0.47%
KIMCO REALTY CORP	KIM UN Equity	US	USD	0.46%
BUNGE LTD	BG UN Equity	BM	USD	0.46%
VIATRIS INC	VTRS UW Equity	US	USD	0.46%
PERMIAN RESOURCES CORP	PR UN Equity	US	USD	0.45%

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