

FACTSHEET - AS OF 06-Apr-2026

Solactive GFS United States 2000 Value Style MV Index NTR

DESCRIPTION

The Solactive GFS United States 2000 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 2000 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	SLOKN3	Base Value / Base Date	1000 Points / 08.06.2006
Bloomberg / Reuters	/.SVMU2UN	Last Price	4149.53
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	1436		

STATISTICS

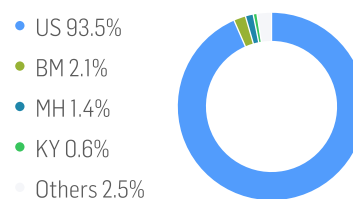
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	1.84%	2.83%	7.60%	40.90%	6.11%	314.95%
Performance (p.a.)						7.44%
Volatility (p.a.)	17.79%	17.93%	18.31%	18.63%	17.71%	25.85%
High	4149.53	4273.88	4273.88	4273.88	4273.88	4273.88
Low	3932.76	3932.76	3629.00	2944.95	3910.41	426.79
Sharpe Ratio*	1.19	0.46	0.68	2.04	1.22	0.15
Max. Drawdown	-3.53%	-7.98%	-7.98%	-7.98%	-7.98%	-64.31%
VaR 95 \ 99				-26.9% \ -38.0%		-38.7% \ -70.8%
CVaR 95 \ 99				-35.6% \ -52.6%		-61.9% \ -108.1%

* 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



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 06-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
VENTURE GLOBAL INC	VG UN Equity	US	USD	0.56%
SM ENERGY CO	SM UN Equity	US	USD	0.52%
VIASAT INC	VSAT UW Equity	US	USD	0.48%
RAYONIER INC	RYN UN Equity	US	USD	0.45%
MURPHY OIL CORP	MUR UN Equity	US	USD	0.44%
WHITE MOUNTAINS INSURANCE GROUP LTD	WTM UN Equity	BM	USD	0.43%
MAGNOLIA OIL & GAS CORP	MGY UN Equity	US	USD	0.43%
HANCOCK WHITNEY CORP	HWC UW Equity	US	USD	0.43%
SPIRE INC	SR UN Equity	US	USD	0.42%
ONE GAS INC.	OGS UN Equity	US	USD	0.41%

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