

FACTSHEET - AS OF 06-Apr-2026

Solactive GFS United States 2000 Value Style MV Index TR

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	SLOKN4	Base Value / Base Date	1000 Points / 08.06.2006
Bloomberg / Reuters	/.SVMU2UT	Last Price	4689.90
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	1436		

STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	1.92%	3.03%	7.98%	41.86%	6.33%	368.99%
Performance (p.a.)						8.11%
Volatility (p.a.)	17.82%	17.94%	18.31%	18.63%	17.72%	25.85%
High	4689.90	4823.75	4823.75	4823.75	4823.75	4823.75
Low	4442.99	4442.99	4089.12	3306.11	4410.75	434.28
Sharpe Ratio*	1.26	0.51	0.72	2.09	1.28	0.17
Max. Drawdown	-3.50%	-7.89%	-7.89%	-7.89%	-7.89%	-63.91%
VaR 95 \ 99				-26.9% \ -37.9%		-38.7% \ -70.7%
CVaR 95 \ 99				-35.5% \ -52.6%		-61.9% \ -108.0%

* 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).

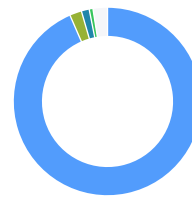
COMPOSITION BY CURRENCIES

• USD 100.0%



COMPOSITION BY COUNTRIES

• US 93.5%
• BM 2.1%
• MH 1.4%
• KY 0.6%
• Others 2.5%



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%
HANCOCK WHITNEY CORP	HWC UW Equity	US	USD	0.43%
MAGNOLIA OIL & GAS CORP	MGY UN Equity	US	USD	0.43%
SPIRE INC	SR UN Equity	US	USD	0.42%
MATSON INC	MATX UN Equity	US	USD	0.41%

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This info service is offered exclusively by Solactive AG, Platz der Einheit 1, D-60327 Frankfurt am Main | E-Mail: indexing@solactive.com

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