

# FACTSHEET - AS OF 07-Apr-2026

## Solactive GFS United States 3000 Value Style MV GBP Index NTR

### DESCRIPTION

The Solactive GFS United States 3000 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 3000 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	SL0LOP	Base Value / Base Date	1000 Points / 08.06.2006
Bloomberg / Reuters	/ .SVMU3GN	Last Price	5932.15
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	GBP	History	Available daily back to 08.05.2006
Index Members	2498		

## STATISTICS

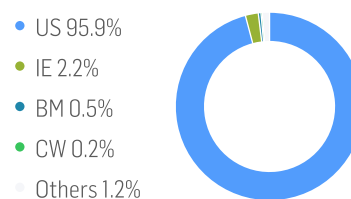
GBP	30D	90D	180D	360D	YTD	Since Inception
Performance	0.44%	2.80%	7.01%	23.02%	4.32%	493.22%
Performance (p.a.)						9.39%
Volatility (p.a.)	13.21%	13.27%	12.38%	12.55%	13.16%	20.74%
High	5939.64	6098.31	6098.31	6098.31	6098.31	6098.31
Low	5726.64	5726.64	5437.03	4610.31	5686.60	627.29
Sharpe Ratio*	0.13	0.61	0.89	1.57	1.03	0.27
Max. Drawdown	-3.15%	-6.09%	-6.09%	-6.09%	-6.09%	-45.41%
VaR 95 \ 99				-18.4% \ -33.4%		-30.7% \ -62.3%
CVaR 95 \ 99				-28.5% \ -44.2%		-50.2% \ -89.5%

\* 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



## COMPOSITION BY COUNTRIES



## TOP COMPONENTS AS OF 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	3.48%
APPLE INC	AAPL UW Equity	US	USD	2.86%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	2.47%
EXXON MOBIL CORP	XOM UN Equity	US	USD	2.11%
BERKSHIRE HATHAWAY INC-CL B	BRK/B UN Equity	US	USD	2.00%
META PLATFORMS INC	META UW Equity	US	USD	1.90%
JOHNSON & JOHNSON	JNJ UN Equity	US	USD	1.64%
WALMART INC	WMT UW Equity	US	USD	1.27%
CHEVRON CORP	CVX UN Equity	US	USD	1.18%
CISCO SYSTEMS INC	CSCO UW Equity	US	USD	0.97%

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