

# FACTSHEET - Solactive GFS United States 400 Value Style MV Index NTR

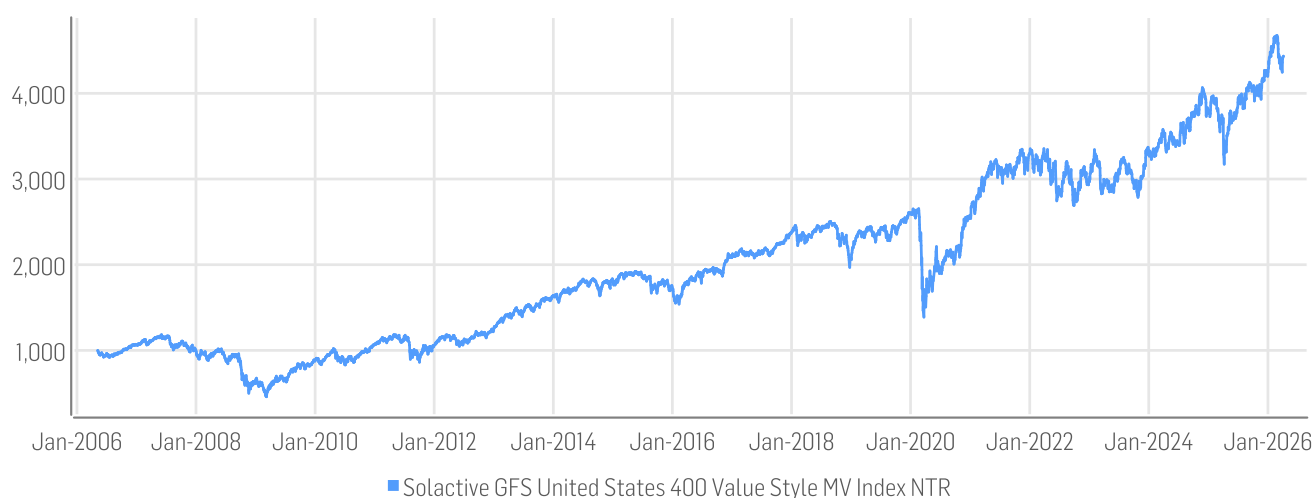
## AS OF 07-Apr-2026



### DESCRIPTION

The Solactive GFS United States 400 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 400 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	5.54%	11.16%	12.96%	12.31%	-9.66%	27.80%

### CHARACTERISTICS

ISIN / WKN	SLOMTZ	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	/ .SVMU4UN	Last Price	4431.41
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	258		

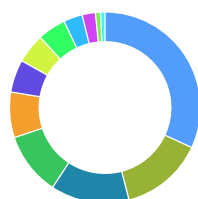
## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	0.24%	2.10%	9.87%	32.22%	5.54%	343.14%
Performance (p.a.)						7.76%
Volatility (p.a.)	18.54%	16.14%	15.99%	15.77%	16.41%	22.54%
High	4455.48	4676.11	4676.11	4676.11	4676.11	4676.11
Low	4246.41	4246.41	3910.31	3314.59	4198.64	458.31
Sharpe Ratio*	-0.04	0.32	1.09	1.85	1.15	0.18
Max. Drawdown	-4.69%	-9.19%	-9.19%	-9.19%	-9.19%	-61.28%
VaR 95 \ 99				-23.7% \ -36.7%		-33.7% \ -64.1%
CVaR 95 \ 99				-32.4% \ -47.1%		-55.8% \ -100.6%

\* 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

- Finance 31.9%
- Industrials 14.1%
- Technology 13.3%
- Healthcare 10.7%
- Non-Energy Materials 7.7%
- Energy 5.5%
- Consumer Cyclicals 5.0%
- Consumer Non-Cyclicals 4.8%
- Consumer Services 3.2%
- Utilities 2.2%
- Business Services 0.9%
- Telecommunications 0.8%



## COMPOSITION BY COUNTRIES

- United States 100.0%



## TOP COMPONENTS AS OF 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
SANDISK CORP	SNDK UN Equity	US	USD	4.98%
COHERENT CORP	COHR UN Equity	US	USD	1.68%
ALBEMARLE CORP	ALB UN Equity	US	USD	1.05%
KEYCORP	KEY UN Equity	US	USD	0.99%
TWILIO INC	TWLO UN Equity	US	USD	0.99%
ALCOA CORP	AA UN Equity	US	USD	0.97%
YUM CHINA HOLDINGS INC	YUMC UN Equity	US	USD	0.89%
MODERNA INC	MRNA UN Equity	US	USD	0.88%
REVOLUTION MEDICINES INC	RVMD UN Equity	US	USD	0.84%
BALL CORP	BALL UN Equity	US	USD	0.83%

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