

# FACTSHEET - Solactive GFS United States 400 + 600 Value Style MV Index NTR

## AS OF 07-Apr-2026



### DESCRIPTION

The Solactive GFS United States 400 + 600 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 + 600 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%	9.60%	10.22%	15.08%	-10.75%	27.88%

### CHARACTERISTICS

ISIN / WKN	SLOMUH	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	/ .SVMUTUN	Last Price	4122.21
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	678		

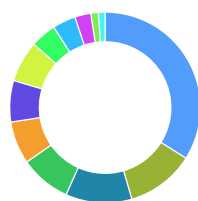
## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	0.95%	2.26%	8.96%	33.12%	5.54%	312.22%
Performance (p.a.)						7.37%
Volatility (p.a.)	17.69%	16.44%	16.51%	16.57%	16.64%	23.42%
High	4122.21	4322.23	4322.23	4322.23	4322.23	4322.23
Low	3952.30	3952.30	3656.82	3073.08	3905.97	438.29
Sharpe Ratio*	0.48	0.35	0.93	1.81	1.13	0.16
Max. Drawdown	-3.73%	-8.56%	-8.56%	-8.56%	-8.56%	-62.40%
VaR 95 \ 99				-25.1% \ -34.0%		-34.8% \ -66.4%
CVaR 95 \ 99				-32.9% \ -49.0%		-57.4% \ -102.8%

\* 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 33.9%
- Industrials 11.6%
- Technology 11.2%
- Healthcare 8.6%
- Non-Energy Materials 7.2%
- Energy 7.0%
- Consumer Cyclicals 7.0%
- Consumer Non-Cyclicals 4.4%
- Utilities 3.9%
- Consumer Services 2.7%
- Business Services 1.3%
- Telecommunications 1.1%



## 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	3.16%
COHERENT CORP	COHR UN Equity	US	USD	1.01%
ALBEMARLE CORP	ALB UN Equity	US	USD	0.67%
KEYCORP	KEY UN Equity	US	USD	0.63%
TWILIO INC	TWLO UN Equity	US	USD	0.60%
ALCOA CORP	AA UN Equity	US	USD	0.58%
MODERNA INC	MRNA UN Equity	US	USD	0.56%
REVOLUTION MEDICINES INC	RVMD UN Equity	US	USD	0.56%
BALL CORP	BALL UN Equity	US	USD	0.53%
SNAP-ON INC	SNA UN Equity	US	USD	0.53%

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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](mailto:indexing@solactive.com)

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