

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

## 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	5.72%	10.33%	10.92%	15.90%	-10.14%	28.66%

### CHARACTERISTICS

ISIN / WKN	SLOMUJ	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	/.SVMUTUT	Last Price	4709.51
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	678		

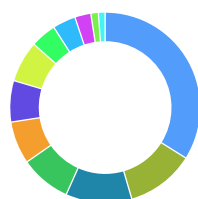
## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	1.03%	2.42%	9.32%	34.00%	5.72%	370.95%
Performance (p.a.)						8.09%
Volatility (p.a.)	17.75%	16.46%	16.51%	16.57%	16.65%	23.43%
High	4709.51	4932.55	4932.55	4932.55	4932.55	4932.55
Low	4513.69	4513.69	4166.30	3487.84	4454.75	447.54
Sharpe Ratio*	0.54	0.40	0.98	1.87	1.18	0.19
Max. Drawdown	-3.70%	-8.49%	-8.49%	-8.49%	-8.49%	-61.91%
VaR 95 \ 99				-25.0% \ -33.9%		-34.8% \ -66.5%
CVaR 95 \ 99				-32.9% \ -49.0%		-57.4% \ -102.7%

\* 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-Cyclical 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%
REVOLUTION MEDICINES INC	RVMD UN Equity	US	USD	0.56%
MODERNA INC	MRNA 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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