

FACTSHEET - AS OF 18-Jun-2025

Solactive GFS United States 2000 Value Style MV EUR 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	SLOCJD	Base Value / Base Date	1000 Points / 08.06.2006
Bloomberg / Reuters	/ .SVMU2ET	Last Price	4111.42
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Total Return	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 08.05.2006
Index Members	1484		

STATISTICS

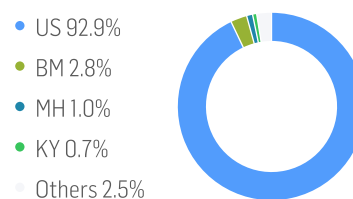
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.53%	-5.86%	-16.03%	-2.69%	-16.51%	311.14%
Performance (p.a.)						7.71%
Volatility (p.a.)	22.57%	35.09%	27.81%	26.05%	28.35%	26.46%
High	4256.37	4445.82	5043.96	5267.41	5043.96	5267.41
Low	4039.34	3641.16	3641.16	3641.16	3641.16	434.33
Sharpe Ratio*	-1.27	-0.67	-1.14	-0.18	-1.21	0.22
Max. Drawdown	-4.24%	-18.10%	-27.81%	-30.87%	-27.81%	-61.60%
VaR 95 \ 99				-36.1% \ -70.8%		-40.0% \ -72.6%
CVaR 95 \ 99				-64.4% \ -120.7%		-62.3% \ -109.6%

* 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 CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 18-Jun-2025

Company	Ticker	Country	Currency	Index Weight (%)
GUARDANT HEALTH INC	GH UW Equity	US	USD	0.51%
VENTURE GLOBAL INC	VG UN Equity	US	USD	0.51%
AMERICAN HEALTHCARE REIT ORD	AHR UN Equity	US	USD	0.48%
CNX RESOURCES CORP	CNX UN Equity	US	USD	0.44%
ASBURY AUTOMOTIVE GROUP	ABG UN Equity	US	USD	0.42%
RADIAN GROUP INC	RDN UN Equity	US	USD	0.42%
HANCOCK WHITNEY CORP	HWC UW Equity	US	USD	0.42%
SL GREEN REALTY CORP	SLG UN Equity	US	USD	0.42%
WHITE MOUNTAINS INSURANCE GROUP LTD	WTM UN Equity	BM	USD	0.40%
ONE GAS INC.	OGS UN Equity	US	USD	0.39%

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