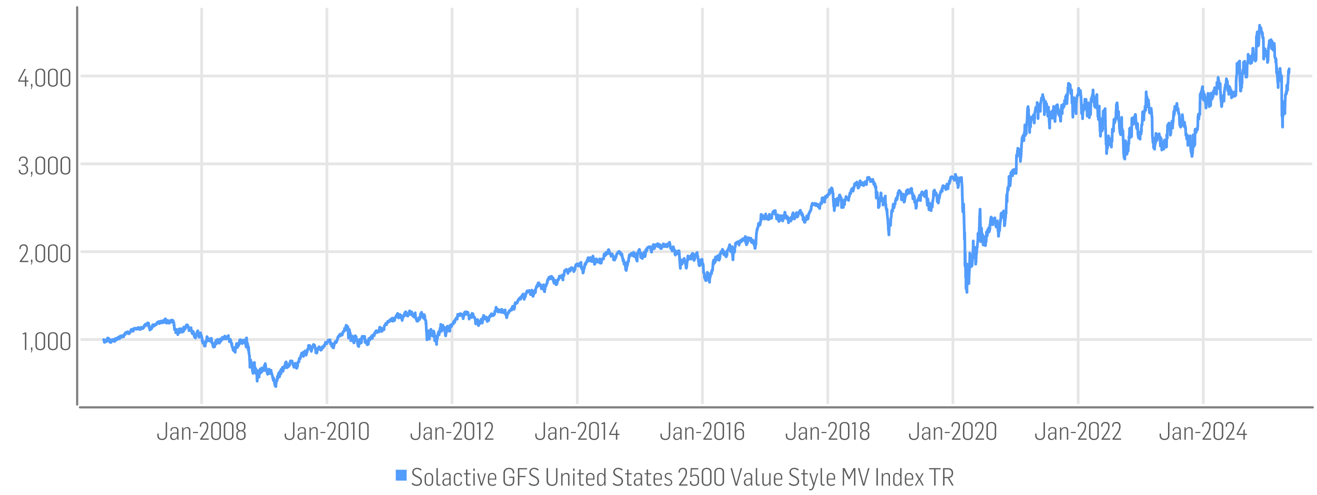
FACTSHEET - AS OF 16-May-2025
Solactive GFS United States 2500 Value Style MV Index TR

DESCRIPTION

The Solactive GFS United States 2500 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 2500 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	SL0KZ0	Base Value / Base Date	1000 Points / 08.06.2006
Bloomberg / Reuters	/ .SVMU25UT	Last Price	4082.77
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	1850		

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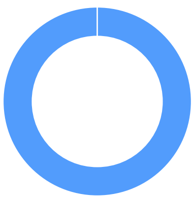
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	13.18%	-6.01%	-5.97%	3.82%	-3.75%	308.28%
Performance (p.a.)						7.71%
Volatility (p.a.)	20.06%	32.67%	25.71%	22.49%	27.87%	24.36%
High	4082.77	4371.42	4578.04	4578.04	4413.66	4578.04
Low	3572.33	3418.82	3418.82	3418.82	3418.82	464.68
Sharpe Ratio*	17.31	-0.81	-0.62	-0.02	-0.50	0.14
Max. Drawdown	-1.98%	-21.79%	-25.32%	-25.32%	-22.54%	-62.39%
VaR 95 \ 99				-31.7% \ -73.7%		-36.2% \ -69.0%
CVaR 95 \ 99				-54.3% \ -93.9%		-59.5% \ -105.9%

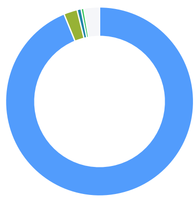
* Up to 31 December 2021, ex-post Sharpe ratios use as input for the risk free rate term the London Inter-Bank Offered rates in the respective currencies of the index and at a term equal to the observation period. From 3 January 2022 onwards, Sharpe ratios will be / are calculated using as reference 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



- USD 100.0%

COMPOSITION BY COUNTRIES



- US 93.8%
- BM 2.3%
- IE 0.7%
- SG 0.5%
- Others 2.7%

TOP COMPONENTS AS OF 16-May-2025

Company	Ticker	Country	Currency	Index Weight (%)
NISOURCE INC	NI UN Equity	US	USD	0.63%
TWILIO INC	TWLO UN Equity	US	USD	0.59%
ALLIANT ENERGY CORP	LNT UW Equity	US	USD	0.56%
UNUM GROUP	UNM UN Equity	US	USD	0.52%
KIMCO REALTY CORP	KIM UN Equity	US	USD	0.50%
FIDELITY NATIONAL FINANCIAL INC	FNF UN Equity	US	USD	0.48%
REINSURANCE GROUP OF AMERICA	RGA UN Equity	US	USD	0.48%
FLEX LTD	FLEX UW Equity	SG	USD	0.46%
AMERICAN HOMES 4 RENT	AMH UN Equity	US	USD	0.46%
SOFI TECHNOLOGIES INC	SOFI UW Equity	US	USD	0.45%

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