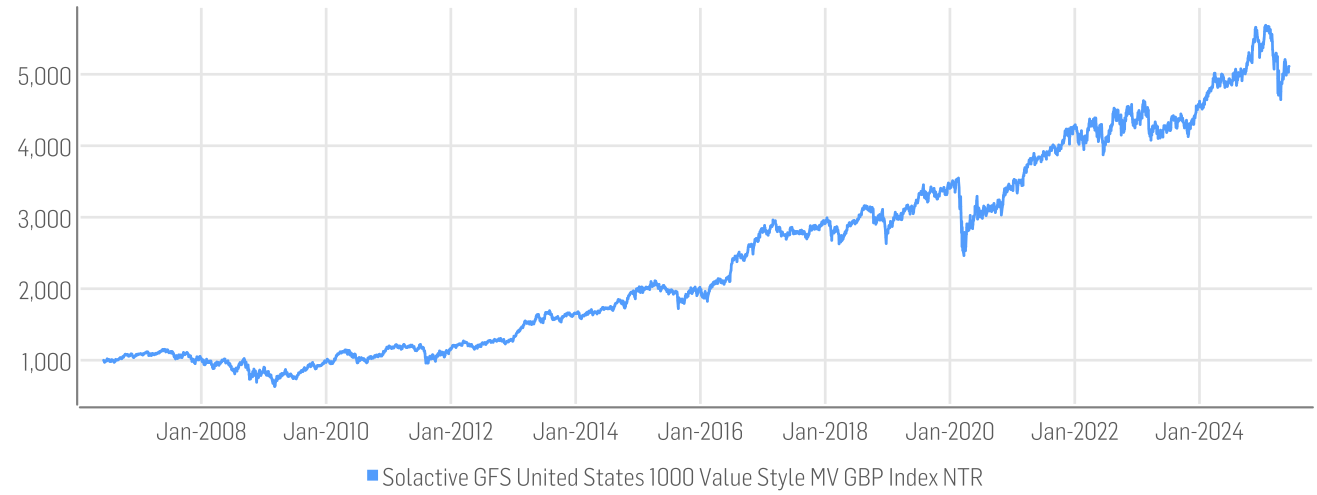
FACTSHEET - AS OF 09-Jun-2025
Solactive GFS United States 1000 Value Style MV GBP Index NTR

DESCRIPTION

The Solactive GFS United States 1000 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 1000 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	SL0L0B	Base Value / Base Date	1000 Points / 08.06.2006
Bloomberg / Reuters	/ .SVMU1GN	Last Price	5111.17
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	GBP	History	Available daily back to 08.05.2006
Index Members	819		

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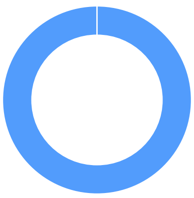
STATISTICS

GBP	30D	90D	180D	360D	YTD	Since Inception
Performance	1.94%	-0.38%	-6.34%	5.31%	-4.08%	411.12%
Performance (p.a.)						8.96%
Volatility (p.a.)	18.42%	28.25%	22.51%	18.03%	23.17%	20.80%
High	5206.43	5296.04	5685.72	5685.72	5685.72	5685.72
Low	4986.86	4644.56	4644.56	4644.56	4644.56	631.24
Sharpe Ratio*	1.20	-0.20	-0.74	0.07	-0.57	0.23
Max. Drawdown	-4.22%	-12.30%	-18.31%	-18.31%	-18.31%	-45.25%
VaR 95 \ 99				-22.1% \ -68.1%		-30.8% \ -63.8%
CVaR 95 \ 99				-45.1% \ -84.0%		-50.4% \ -89.7%

* 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).

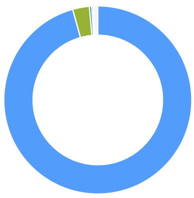
COMPOSITION BY CURRENCIES

- USD 100.0%



COMPOSITION BY COUNTRIES

- US 95.7%
- IE 2.9%
- BM 0.4%
- JE 0.3%
- Others 0.8%



TOP COMPONENTS AS OF 09-Jun-2025

Company	Ticker	Country	Currency	Index Weight (%)
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	2.83%
BERKSHIRE HATHAWAY INC-CL B	BRK/B UN Equity	US	USD	2.53%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	1.96%
EXXON MOBIL CORP	XOM UN Equity	US	USD	1.73%
ALPHABET INC C-SHARES	GOOG UW Equity	US	USD	1.69%
AMAZON.COM INC	AMZN UW Equity	US	USD	1.64%
WALMART INC	WMT UN Equity	US	USD	1.48%
JOHNSON & JOHNSON	JNJ UN Equity	US	USD	1.43%
PROCTER & GAMBLE CO	PG UN Equity	US	USD	1.38%
BANK OF AMERICA CORP	BAC UN Equity	US	USD	1.12%

DISCLAIMER

It is not possible to invest directly in an index. Exposure to assets represented by an index is available through investable financial instruments that seek to provide an investment return based on the performance of an index. A decision to invest in any such financial instrument should not be made in reliance on any of the statements set forth in this document. Prospective investors are advised to make an investment in any such financial instrument only after carefully considering the risks associated with investing in such financial instruments, as detailed in an offering memorandum or similar document that is prepared by or on behalf of the issuer of the financial instrument or vehicle.

The financial instruments are not sponsored, promoted, sold or supported in any other manner by Solactive AG nor does Solactive AG offer any express or implicit guarantee or assurance either with regard to the results of using the Index and/or Index trade mark or the Index level at any time or in any other respect. Solactive AG makes no assurance that financial instruments based on the index will accurately track index performance or provide positive investment returns. Solactive AG is not an investment adviser and nothing in this factsheet constitutes a recommendation by Solactive AG to invest capital in financial instruments nor does it in any way represent an assurance or opinion of Solactive AG with regard to any investment in a financial instrument. Inclusion of a security within an index is not a recommendation by Solactive AG to buy, sell, or hold such security, nor is it considered to be investment advice.

Past performance should not be considered as indication or guarantee of any future results. Charts and graphs are provided for illustrative purposes.

This info service is offered exclusively by Solactive AG, Platz der Einheit 1, D-60327 Frankfurt am Main|E-Mail: indexing@solactive.com