

FACTSHEET - AS OF 08-Jul-2025

Solactive GFS United States 2500 Value Style MV GBP Index NTR

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 | SL0LOV | Base Value / Base Date | 1000 Points / 08.06.2006 |
| Bloomberg / Reuters | / .SVMU25GN | Last Price | 5131.64 |
| 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 | 1889 | | |

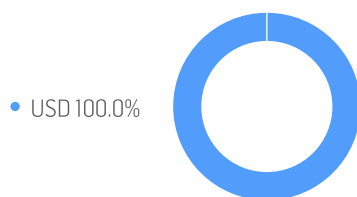
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STATISTICS

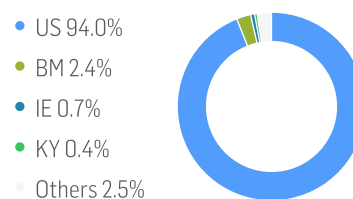
| GBP | 30D | 90D | 180D | 360D | YTD | Since Inception |
|--------------------|---------|---------|---------|------------------|---------|------------------|
| Performance | 5.10% | 8.39% | -8.32% | 2.38% | -7.09% | 413.16% |
| Performance (p.a.) | | | | | | 8.95% |
| Volatility (p.a.) | 16.39% | 29.42% | 27.76% | 23.94% | 27.24% | 24.26% |
| High | 5131.64 | 5131.64 | 5835.88 | 5953.12 | 5835.88 | 5953.12 |
| Low | 4822.38 | 4342.44 | 4342.44 | 4342.44 | 4342.44 | 602.03 |
| Sharpe Ratio* | 4.82 | 1.17 | -0.73 | -0.08 | -0.64 | 0.19 |
| Max. Drawdown | -2.87% | -8.28% | -25.59% | -27.06% | -25.59% | -47.01% |
| VaR 95 \ 99 | | | | -30.9% \ -63.0% | | -35.6% \ -68.9% |
| CVaR 95 \ 99 | | | | -59.3% \ -117.8% | | -58.2% \ -102.6% |

* 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 08-Jul-2025

| Company | Ticker | Country | Currency | Index Weight (%) |
|-----------------------------------|----------------|---------|----------|------------------|
| ALLIANT ENERGY CORP | LNT UW Equity | US | USD | 0.48% |
| KIMCO REALTY CORP | KIM UN Equity | US | USD | 0.45% |
| FIDELITY NATIONAL FINANCIAL INC | FNF UN Equity | US | USD | 0.43% |
| REINSURANCE GROUP OF AMERICA | RGA UN Equity | US | USD | 0.43% |
| HEALTHPEAK PROPERTIES INC | DOC UN Equity | US | USD | 0.42% |
| UNUM GROUP | UNM UN Equity | US | USD | 0.42% |
| AMERICAN HOMES 4 RENT | AMH UN Equity | US | USD | 0.40% |
| JONES LANG LASALLE INC | JLL UN Equity | US | USD | 0.39% |
| REVVITY INC | RVTY UN Equity | US | USD | 0.39% |
| GAMING AND LEISURE PROPERTIES INC | GLPI UW Equity | US | USD | 0.39% |

DISCLAIMER

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