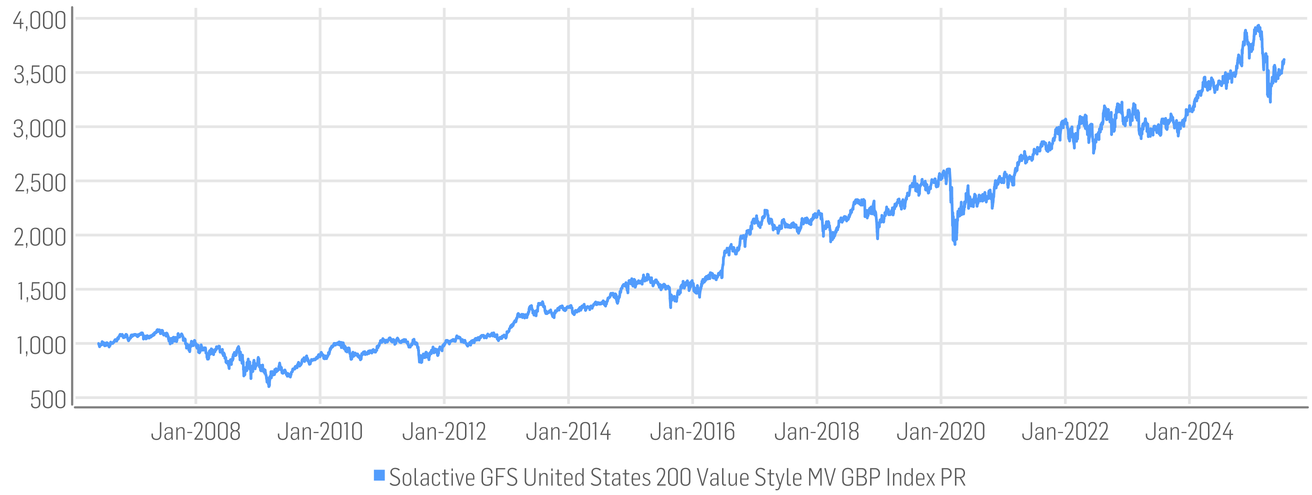
FACTSHEET - AS OF 11-Jul-2025
Solactive GFS United States 200 Value Style MV GBP Index PR

DESCRIPTION

The Solactive GFS United States 200 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 200 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	SL0LKX	Base Value / Base Date	1000 Points / 08.06.2006
Bloomberg / Reuters	/ .SVMU02GP	Last Price	3620.51
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price 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	162		

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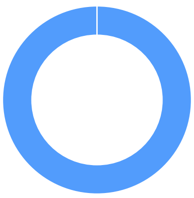
STATISTICS

GBP	30D	90D	180D	360D	YTD	Since Inception
Performance	3.02%	6.57%	-3.48%	4.48%	-1.98%	262.05%
Performance (p.a.)						6.97%
Volatility (p.a.)	7.98%	15.44%	21.45%	17.59%	21.08%	20.51%
High	3620.51	3620.51	3936.15	3936.15	3936.15	3936.15
Low	3475.39	3226.96	3226.96	3226.96	3226.96	602.06
Sharpe Ratio*	4.94	1.63	-0.52	0.02	-0.38	0.13
Max. Drawdown	-1.11%	-5.02%	-18.02%	-18.02%	-18.02%	-46.60%
VaR 95 \ 99				-23.9% \ -69.0%		-30.0% \ -61.5%
CVaR 95 \ 99				-43.7% \ -80.7%		-49.6% \ -88.1%

* 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).

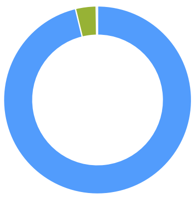
COMPOSITION BY CURRENCIES

- USD 100.0%



COMPOSITION BY COUNTRIES

- US 96.2%
- IE 3.6%
- CW 0.2%



TOP COMPONENTS AS OF 11-Jul-2025

Company	Ticker	Country	Currency	Index Weight (%)
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	3.71%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	3.69%
ALPHABET INC C-SHARES	GOOG UW Equity	US	USD	3.17%
BERKSHIRE HATHAWAY INC-CL B	BRK/B UN Equity	US	USD	2.98%
EXXON MOBIL CORP	XOM UN Equity	US	USD	2.32%
APPLE INC	AAPL UW Equity	US	USD	2.13%
WALMART INC	WMT UN Equity	US	USD	1.79%
JOHNSON & JOHNSON	JNJ UN Equity	US	USD	1.77%
PROCTER & GAMBLE CO	PG UN Equity	US	USD	1.72%
HOME DEPOT INC	HD UN Equity	US	USD	1.72%

DISCLAIMER