

# FACTSHEET - Solactive GFS United States 400 Value Style MV Index NTR

## AS OF 19-May-2025



### DESCRIPTION

The Solactive GFS United States 400 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 GBS United States 400 Index that exhibit Value Style MV characteristics, targeting a balanced market value allocation between the value and the growth index.

### HISTORICAL PERFORMANCE



### ANNUAL PERFORMANCE

Year	YTD	2024	2023	2022	2021	2020
Performance	0.17%	12.96%	12.31%	-9.66%	27.80%	-1.09%

### CHARACTERISTICS

ISIN / WKN	SL0MTZ	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	/ .SVMU4UN	Last Price	3783.57
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	USD	History	Available daily back to 08.05.2006
Index Members	256		

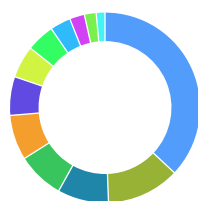
## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	11.75%	-4.06%	-3.05%	9.13%	0.17%	278.36%
Performance (p.a.)						7.24%
Volatility (p.a.)	20.17%	32.09%	24.98%	20.69%	27.22%	22.82%
High	3794.86	3943.80	4067.46	4067.46	3971.40	4067.46
Low	3314.59	3172.63	3172.63	3172.63	3172.63	458.31
Sharpe Ratio*	14.01	-0.62	-0.42	0.24	-0.14	0.13
Max. Drawdown	-2.10%	-19.55%	-22.00%	-22.00%	-20.11%	-61.28%
VaR 95 \ 99				-26.8% \ -69.2%		-34.4% \ -66.3%
CVaR 95 \ 99				-50.6% \ -95.7%		-56.7% \ -102.8%

\* 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).

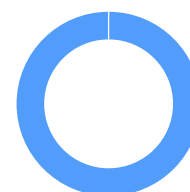
## COMPOSITION BY SECTORS

- Finance 37.0%
- Industrials 12.4%
- Technology 8.7%
- Healthcare 8.0%
- Non-Energy Materials 7.6%
- Consumer Cyclicals 6.6%
- Energy 5.5%
- Consumer Non-Cyclicals 4.8%
- Consumer Services 3.5%
- Utilities 2.5%
- Business Services 2.0%
- Telecommunications 1.5%



## COMPOSITION BY COUNTRIES

- United States 100.0%



## TOP COMPONENTS AS OF 19-May-2025

Company	Ticker	Country	Currency	Index Weight (%)
TWILIO INC	TWLO UN Equity	US	USD	1.02%
FLEX LTD	FLEX UW Equity	US	USD	0.97%
KEYCORP	KEY UN Equity	US	USD	0.95%
FIDELITY NATIONAL FINANCIAL INC	FNF UN Equity	US	USD	0.93%
KIMCO REALTY CORP	KIM UN Equity	US	USD	0.88%
TEXTRON INC	TXT UN Equity	US	USD	0.85%
SNAP-ON INC	SNA UN Equity	US	USD	0.85%
REINSURANCE GROUP OF AMERICA	RGA UN Equity	US	USD	0.84%
WP CAREY & CO LLC	WPC UN Equity	US	USD	0.82%
UNUM GROUP	UNM UN Equity	US	USD	0.81%

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