

FACTSHEET - Solactive GFS United States 600 Value Style Index TR

AS OF 15-Jun-2026



DESCRIPTION

The Solactive GFS United States 600 Value Style 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 600 Index that exhibit Value Style characteristics, allocating securities between the value and the growth index based on factor score exposure.

HISTORICAL PERFORMANCE



ANNUAL PERFORMANCE

Year	YTD	2025	2024	2023	2022	2021
Performance	15.62%	8.35%	7.61%	21.20%	-11.31%	27.20%

CHARACTERISTICS

ISIN / WKN	DE000SLOGZJ9 / SLOGZJ	Base Value / Base Date	1000.0 Points / 08.05.2006
Bloomberg / Reuters	/ .SVSU6UT	Last Price	4851.73
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type		Calculation	09:00 to 22:50 (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 08.05.2006
Index Members	393		

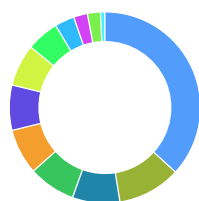
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	6.17%	12.59%	14.27%	32.19%	15.62%	385.17%
Performance (p.a.)						8.17%
Volatility (p.a.)	14.34%	14.77%	15.33%	16.73%	15.85%	24.86%
High	4875.51	4875.51	4875.51	4875.51	4875.51	4875.51
Low	4564.43	4204.96	4196.28	3670.26	4196.28	421.08
Sharpe Ratio*	7.24	3.94	1.79	1.74	2.15	0.18
Max. Drawdown	-1.46%	-3.60%	-8.88%	-8.88%	-8.88%	-63.24%
VaR 95 \ 99				-24.2% \ -36.8%		-37.0% \ -71.3%
CVaR 95 \ 99				-31.9% \ -45.2%		-60.0% \ -106.3%

* 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 36.8%
- Consumer Cyclicals 10.7%
- Energy 8.0%
- Non-Energy Materials 8.0%
- Industrials 7.7%
- Technology 7.6%
- Healthcare 7.1%
- Utilities 5.5%
- Consumer Non-Cyclical 3.3%
- Consumer Services 2.3%
- Business Services 2.2%
- Telecommunications 0.7%



COMPOSITION BY COUNTRIES

- United States 100.0%



TOP COMPONENTS AS OF 15-Jun-2026

Company	Ticker	Country	Currency	Index Weight (%)
CLEVELAND CLIFFS INC	CLF UN Equity	US	USD	0.70%
AVNET INC	AVT UW Equity	US	USD	0.70%
NOV INC	NOV UN Equity	US	USD	0.69%
LEAR CORP	LEA UN Equity	US	USD	0.68%
VISHAY INTERTECHNOLOGY INC	VSH UN Equity	US	USD	0.67%
TERRENO REALTY CORP	TRNO UN Equity	US	USD	0.64%
VALLEY NATIONAL BANCORP	VLV UW Equity	US	USD	0.63%
TAYLOR MORRISON HOME CORP-A	TMHC UN Equity	US	USD	0.62%
FNB CORP/PA	FNB UN Equity	US	USD	0.61%
AVANTOR INC	AVTR UN Equity	US	USD	0.60%

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