

FACTSHEET - Solactive GFS United States 400 Value Style Index NTR

AS OF 06-Jun-2025



DESCRIPTION

The Solactive GFS United States 400 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 400 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	2024	2023	2022	2021	2020
Performance	-0.22%	13.20%	12.69%	-10.36%	27.77%	-1.68%

CHARACTERISTICS

ISIN / WKN	DE000SLOGZB6 / SLOGZB	Base Value / Base Date	1000.0 Points / 08.05.2006
Bloomberg / Reuters	/ .SVSU4UN	Last Price	3883.52
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	267		

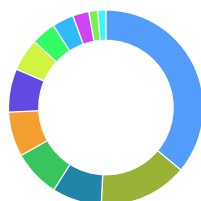
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	4.54%	1.33%	-5.70%	11.22%	-0.22%	288.35%
Performance (p.a.)						7.37%
Volatility (p.a.)	19.65%	31.93%	25.26%	20.83%	26.02%	22.75%
High	3935.60	3935.60	4111.43	4201.82	4094.09	4201.82
Low	3714.69	3294.86	3294.86	3294.86	3294.86	471.08
Sharpe Ratio*	3.44	0.04	-0.61	0.34	-0.18	0.14
Max. Drawdown	-3.67%	-15.11%	-20.00%	-21.58%	-19.52%	-60.40%
VaR 95 \ 99				-30.7% \ -67.6%		-34.2% \ -64.2%
CVaR 95 \ 99				-51.2% \ -95.2%		-56.4% \ -101.7%

* 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 SECTORS

- Finance 36.1%
- Industrials 14.7%
- Technology 8.2%
- Non-Energy Materials 7.8%
- Healthcare 7.4%
- Consumer Cyclicals 7.2%
- Energy 5.4%
- Consumer Non-Cyclical 4.1%
- Consumer Services 3.6%
- Utilities 2.7%
- Telecommunications 1.5%
- Business Services 1.4%



COMPOSITION BY COUNTRIES

- United States 100.0%



TOP COMPONENTS AS OF 06-Jun-2025

Company	Ticker	Country	Currency	Index Weight (%)
KEYCORP	KEY UN Equity	US	USD	0.97%
FIDELITY NATIONAL FINANCIAL INC	FNF UN Equity	US	USD	0.91%
KIMCO REALTY CORP	KIM UN Equity	US	USD	0.88%
TEXTRON INC	TXT UN Equity	US	USD	0.87%
REINSURANCE GROUP OF AMERICA	RGA UN Equity	US	USD	0.86%
WP CAREY & CO LLC	WPC UN Equity	US	USD	0.86%
UNUM GROUP	UNM UN Equity	US	USD	0.83%
EAST WEST BANCORP INC	EWBC UW Equity	US	USD	0.82%
COREBRIDGE FINANCIAL INC	CRBG UN Equity	US	USD	0.79%
AMERICAN HOMES 4 RENT	AMH UN Equity	US	USD	0.79%

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