FACTSHEET - AS OF 23-Apr-2024
Solactive GFS United States 600 Value Style Index TR

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

CHARACTERISTICS

ISIN / WKN	DE000SL0GZJ9 / SL0GZJ
Bloomberg / Reuters	/ .SVSU6UT
Index Calculator	Solactive AG
Index Type	
Index Currency	USD
Index Members	395

Base Value / Base Date	1000.0 Points / 08.05.2006
Last Price	3499.25
Dividends	Reinvested
Calculation	09:00 to 22:50 (CET), every 15 seconds
History	Available daily back to 08.05.2006

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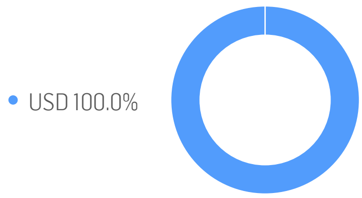
STATISTICS

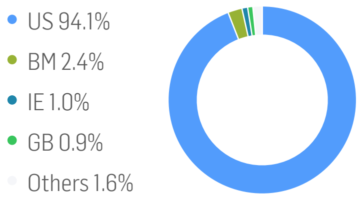
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.75%	0.77%	21.34%	17.89%	-2.77%	249.93%
Performance (p.a.)						7.22%
Volatility (p.a.)	20.56%	19.11%	22.05%	20.37%	19.12%	25.39%
High	3679.07	3679.07	3679.07	3679.07	3679.07	3679.07
Low	3371.62	3371.62	2843.27	2843.27	3371.62	421.08
Sharpe Ratio*	-1.20	-0.11	1.94	0.63	-0.72	0.08
Max. Drawdown	-8.36%	-8.36%	-8.36%	-15.91%	-8.36%	-63.24%
VaR 95 \ 99				-27.1% \ -45.2%		-38.3% \ -71.5%
CVaR 95 \ 99				-37.4% \ -55.3%		-61.6% \ -109.2%

* 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 23-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
ELANCO ANIMAL HEALTH INC	ELAN UN Equity	US	USD	0.76%
WESTERN ALLIANCE BANCORP	WAL UN Equity	US	USD	0.74%
DT MIDSTREAM INC	DTM UN Equity	US	USD	0.70%
PINNACLE FINANCIAL PARTNERS	PNFP UW Equity	US	USD	0.70%
ZIONS BANCORPORATION	ZION UW Equity	US	USD	0.70%
WINTRUST FINANCIAL CORP	WTFC UW Equity	US	USD	0.69%
TAYLOR MORRISON HOME CORP-A	TMHC UN Equity	US	USD	0.68%
ONEMAIN HOLDINGS INC	OMF UN Equity	US	USD	0.68%
MGIC INVESTMENT CORP	MTG UN Equity	US	USD	0.66%
MERITAGE HOMES CORP	MTH UN Equity	US	USD	0.65%

DISCLAIMER