

# FACTSHEET - Solactive GFS United States 600 Value Style Index TR

## AS OF 19-May-2025



### 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	2024	2023	2022	2021	2020
Performance	-4.13%	7.61%	21.20%	-11.31%	27.20%	7.25%

### CHARACTERISTICS

ISIN / WKN	DE000SLOGZJ9 / SLOGZJ	Base Value / Base Date	1000.0 Points / 08.05.2006
Bloomberg / Reuters	/ .SVSU6UT	Last Price	3713.11
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	396		

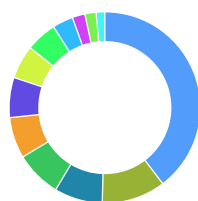
## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	11.23%	-6.36%	-8.00%	3.99%	-4.13%	271.31%
Performance (p.a.)						7.14%
Volatility (p.a.)	20.84%	31.97%	25.65%	23.01%	27.48%	25.23%
High	3734.76	3965.51	4242.80	4242.80	4014.26	4242.80
Low	3273.23	3134.81	3134.81	3134.81	3134.81	421.08
Sharpe Ratio*	12.53	-0.87	-0.78	-0.01	-0.54	0.11
Max. Drawdown	-1.95%	-20.95%	-26.11%	-26.11%	-21.91%	-63.24%
VaR 95 \ 99				-33.0% \ -72.6%		-37.5% \ -72.6%
CVaR 95 \ 99				-54.3% \ -93.0%		-61.1% \ -108.5%

\* 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 39.6%
- Consumer Cyclicals 10.8%
- Industrials 8.1%
- Technology 7.8%
- Healthcare 6.9%
- Non-Energy Materials 6.8%
- Energy 5.7%
- Utilities 5.2%
- Consumer Non-Cyclicals 3.5%
- Consumer Services 2.2%
- Business Services 1.9%
- Telecommunications 1.5%



## COMPOSITION BY COUNTRIES

- United States 100.0%



## TOP COMPONENTS AS OF 19-May-2025

Company	Ticker	Country	Currency	Index Weight (%)
ELANCO ANIMAL HEALTH INC	ELAN UN Equity	US	USD	0.74%
MGIC INVESTMENT CORP	MTG UN Equity	US	USD	0.73%
RITHM CAPITAL CORP	RITM UN Equity	US	USD	0.69%
ESSENT GROUP LTD	ESNT UN Equity	US	USD	0.68%
AIR LEASE CORP	AL UN Equity	US	USD	0.68%
LINCOLN NATIONAL CORP	LNC UN Equity	US	USD	0.66%
TAYLOR MORRISON HOME CORP-A	TMHC UN Equity	US	USD	0.66%
CADENCE BANK	CADE UN Equity	US	USD	0.65%
MARATHON DIGITAL HOLDINGS INC	MARA UR Equity	US	USD	0.63%
COMMERCIAL METALS CO	CMC UN Equity	US	USD	0.61%

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