

# FACTSHEET - Solactive GFS United States 600 Value Style MV Index NTR

## AS OF 16-May-2025



### DESCRIPTION

The Solactive GFS United States 600 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 600 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	-4.40%	7.22%	19.08%	-12.05%	28.04%	6.23%

### CHARACTERISTICS

ISIN / WKN	SL0MT5	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	/ .SVMU6UN	Last Price	3169.20
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	385		

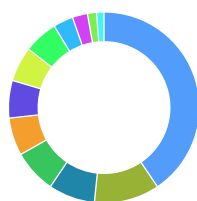
## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	12.85%	-5.32%	-8.22%	1.55%	-4.40%	216.92%
Performance (p.a.)						6.25%
Volatility (p.a.)	20.24%	32.26%	25.35%	22.80%	27.69%	25.18%
High	3169.20	3374.48	3629.97	3629.97	3434.42	3629.97
Low	2782.60	2662.53	2662.53	2662.53	2662.53	410.66
Sharpe Ratio*	16.38	-0.75	-0.80	-0.12	-0.57	0.08
Max. Drawdown	-1.92%	-21.10%	-26.65%	-26.65%	-22.48%	-63.83%
VaR 95 \ 99				-33.1% \ -72.2%		-37.4% \ -72.2%
CVaR 95 \ 99				-54.5% \ -94.3%		-61.2% \ -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 40.5%
- Consumer Cyclicals 11.1%
- Industrials 7.9%
- Technology 7.4%
- Healthcare 6.4%
- Non-Energy Materials 6.3%
- Utilities 5.9%
- Energy 5.8%
- Consumer Non-Cyclicals 3.4%
- Consumer Services 2.6%
- Business Services 1.5%
- Telecommunications 1.3%



## COMPOSITION BY COUNTRIES

- United States 100.0%



## TOP COMPONENTS AS OF 16-May-2025

Company	Ticker	Country	Currency	Index Weight (%)
MGIC INVESTMENT CORP	MTG UN Equity	US	USD	0.70%
ELANCO ANIMAL HEALTH INC	ELAN UN Equity	US	USD	0.69%
ESSENT GROUP LTD	ESNT UN Equity	US	USD	0.66%
RITHM CAPITAL CORP	RITM UN Equity	US	USD	0.66%
AIR LEASE CORP	AL UN Equity	US	USD	0.65%
TAYLOR MORRISON HOME CORP-A	TMHC UN Equity	US	USD	0.64%
LINCOLN NATIONAL CORP	LNC UN Equity	US	USD	0.63%
ONEMAIN HOLDINGS INC	OMF UN Equity	US	USD	0.63%
CADENCE BANK	CADE UN Equity	US	USD	0.62%
MARATHON DIGITAL HOLDINGS INC	MARA UR Equity	US	USD	0.60%

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