

# FACTSHEET - Solactive GFS United States 400 + 600 Value Style MV Index TR

## AS OF 20-Jun-2025



### DESCRIPTION

The Solactive GFS United States 400 + 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 400 + 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	-2.69%	10.92%	15.90%	-10.14%	28.66%	2.87%

### CHARACTERISTICS

ISIN / WKN	SLOMUJ	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	/ .SVMUTUT	Last Price	3928.71
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	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	679		

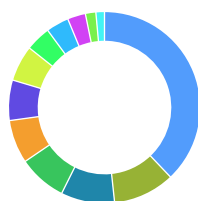
## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	2.07%	1.56%	-2.59%	8.30%	-2.69%	292.87%
Performance (p.a.)						7.42%
Volatility (p.a.)	17.92%	32.08%	25.25%	21.73%	25.78%	23.68%
High	3997.43	3997.43	4223.77	4370.25	4223.77	4370.25
Low	3833.43	3337.71	3337.71	3337.71	3337.71	447.54
Sharpe Ratio*	1.34	0.07	-0.38	0.19	-0.39	0.13
Max. Drawdown	-2.34%	-15.59%	-20.98%	-23.63%	-20.98%	-61.91%
VaR 95 \ 99				-33.1% \ -70.9%		-35.7% \ -67.1%
CVaR 95 \ 99				-53.2% \ -95.5%		-58.2% \ -104.2%

\* 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 SECTORS

- Finance 37.9%
- Industrials 10.4%
- Technology 9.1%
- Consumer Cyclicals 8.1%
- Healthcare 7.3%
- Non-Energy Materials 6.8%
- Energy 6.0%
- Consumer Non-Cyclical 4.2%
- Utilities 3.8%
- Consumer Services 3.0%
- Business Services 1.8%
- Telecommunications 1.4%



## COMPOSITION BY COUNTRIES

- United States 100.0%



## TOP COMPONENTS AS OF 20-Jun-2025

Company	Ticker	Country	Currency	Index Weight (%)
FLEX LTD	FLEX UN Equity	US	USD	0.63%
TWILIO INC	TWLO UN Equity	US	USD	0.61%
KEYCORP	KEY UN Equity	US	USD	0.59%
FIDELITY NATIONAL FINANCIAL INC	FNF UN Equity	US	USD	0.56%
TEXTRON INC	TXT UN Equity	US	USD	0.54%
KIMCO REALTY CORP	KIM UN Equity	US	USD	0.54%
WP CAREY & CO LLC	WPC UN Equity	US	USD	0.54%
EAST WEST BANCORP INC	EWBC UN Equity	US	USD	0.51%
SNAP-ON INC	SNA UN Equity	US	USD	0.51%
UNUM GROUP	UNM UN Equity	US	USD	0.50%

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This info service is offered exclusively by Solactive AG, Platz der Einheit 1, D-60327 Frankfurt am Main | E-Mail: [indexing@solactive.com](mailto:indexing@solactive.com)

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