

FACTSHEET - Solactive GFS United States 600 Value Style Index NTR

AS OF 06-Apr-2026



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	2025	2024	2023	2022	2021
Performance	5.07%	7.61%	6.88%	20.28%	-11.89%	26.44%

CHARACTERISTICS

ISIN / WKN	DE000SLOGZH3 / SLOGZH	Base Value / Base Date	1000.0 Points / 08.05.2006
Bloomberg / Reuters	/ .SVSU6UN	Last Price	3874.13
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	376		

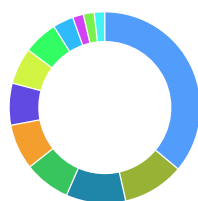
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	1.43%	1.34%	6.40%	33.71%	5.07%	287.41%
Performance (p.a.)						7.04%
Volatility (p.a.)	16.65%	17.37%	17.39%	17.96%	17.31%	24.94%
High	3874.13	4053.69	4053.69	4053.69	4053.69	4053.69
Low	3689.99	3689.99	3451.70	2890.39	3687.07	413.55
Sharpe Ratio*	0.92	0.11	0.56	1.71	0.99	0.14
Max. Drawdown	-3.47%	-8.97%	-8.97%	-8.97%	-8.97%	-63.68%
VaR 95 \ 99				-25.3% \ -37.5%		-37.3% \ -71.3%
CVaR 95 \ 99				-34.9% \ -51.3%		-60.3% \ -106.4%

* 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%
- Consumer Cyclicals 10.4%
- Energy 10.1%
- Industrials 7.8%
- Non-Energy Materials 7.7%
- Technology 7.1%
- Utilities 6.1%
- Healthcare 5.8%
- Consumer Non-Cyclical 3.5%
- Business Services 1.8%
- Consumer Services 1.8%
- Telecommunications 1.8%



COMPOSITION BY COUNTRIES

- United States 100.0%



TOP COMPONENTS AS OF 06-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
DARLING INGREDIENTS INC	DAR UN Equity	US	USD	1.01%
CHORD ENERGY CORP	CHRD UW Equity	US	USD	0.82%
VAXCYTE INC	PCVX UW Equity	US	USD	0.77%
MATADOR RESOURCES CO	MTDR UN Equity	US	USD	0.75%
NOV INC	NOV UN Equity	US	USD	0.70%
SM ENERGY CO	SM UN Equity	US	USD	0.70%
COMMERCIAL METALS CO	CMC UN Equity	US	USD	0.69%
AIR LEASE CORP	AL UN Equity	US	USD	0.68%
CELANESE CORP	CE UN Equity	US	USD	0.65%
NOBLE CORP PLC	NE UN Equity	US	USD	0.65%

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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

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