

# FACTSHEET - Solactive GFS North America Value USD Index NTR

## AS OF 03-Apr-2026



### DESCRIPTION

The Solactive GFS North America Value 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 North America Large & Mid Cap Index that exhibit Value characteristics.

### HISTORICAL PERFORMANCE



### ANNUAL PERFORMANCE

Year	YTD	2025	2024	2023	2022	2021
Performance	4.59%	26.70%	17.04%	11.43%	-2.16%	33.68%

### CHARACTERISTICS

ISIN / WKN	DE000SLOF070 / SLOF07	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .SVNAUN	Last Price	2434.48
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	153		

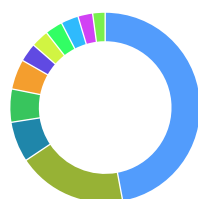
## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.70%	3.50%	10.34%	44.89%	4.59%	143.45%
Performance (p.a.)						10.51%
Volatility (p.a.)	11.16%	11.91%	11.53%	13.33%	11.87%	21.30%
High	2451.52	2491.98	2491.98	2491.98	2491.98	2491.98
Low	2365.40	2342.12	2128.97	1680.20	2327.65	630.36
Sharpe Ratio*	-1.06	0.95	1.60	3.15	1.32	0.32
Max. Drawdown	-3.51%	-5.08%	-5.08%	-5.08%	-5.08%	-47.79%
VaR 95 \ 99				-17.5% \ -29.4%		-30.4% \ -57.3%
CVaR 95 \ 99				-25.6% \ -40.3%		-51.2% \ -97.6%

\* 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).

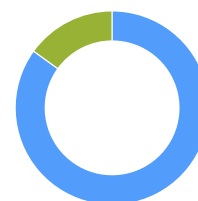
## COMPOSITION BY SECTORS

- Finance 47.0%
- Energy 18.6%
- Utilities 6.9%
- Telecommunications 5.6%
- Healthcare 5.1%
- Non-Energy Materials 3.2%
- Consumer Non-Cyclicals 3.0%
- Consumer Cyclicals 3.0%
- Technology 3.0%
- Consumer Services 2.5%
- Industrials 2.1%



## COMPOSITION BY COUNTRIES

- United States 84.9%
- Canada 15.1%



## TOP COMPONENTS AS OF 03-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
EXXON MOBIL CORP	XOM UN Equity	US	USD	6.38%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	4.40%
BERKSHIRE HATHAWAY INC-CL B	BRK/B UN Equity	US	USD	4.34%
BANK OF AMERICA CORP	BAC UN Equity	US	USD	4.18%
CITIGROUP INC	C UN Equity	US	USD	3.44%
CHEVRON CORP	CVX UN Equity	US	USD	3.12%
WELLS FARGO & CO	WFC UN Equity	US	USD	2.84%
INTEL CORP	INTC UW Equity	US	USD	2.31%
VERIZON COMMUNICATIONS INC	VZ UN Equity	US	USD	2.06%
GOLDMAN SACHS GROUP INC	GS UN Equity	US	USD	2.01%

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