SOLACTIVE
German Index Engineering

FACTSHEET - AS OF 26-Apr-2024
Solactive GFS United States 500 Value SN Index TR

DESCRIPTION

The Solactive GFS United States 500 Value SN 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 500 Index that exhibit Value characteristics, maintaining sector neutrality from the starting universe.

HISTORICAL PERFORMANCE

CHARACTERISTICS

ISIN / WKN	DE000SLOF021 / SLOF02	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	/ .SVU5SUT	Last Price	3454.50
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	154		

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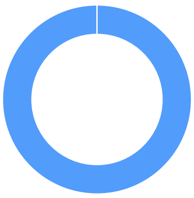
STATISTICS

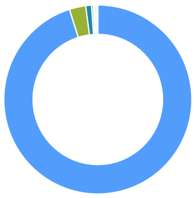
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-3.88%	4.16%	24.58%	18.88%	4.62%	245.45%
Performance (p.a.)						7.14%
Volatility (p.a.)	12.76%	10.92%	11.86%	12.21%	10.75%	22.03%
High	3612.54	3612.54	3612.54	3612.54	3612.54	3612.54
Low	3390.87	3300.43	2805.40	2772.86	3227.71	421.66
Sharpe Ratio*	-3.41	1.16	4.29	1.14	0.89	0.08
Max. Drawdown	-6.14%	-6.14%	-6.14%	-11.62%	-6.14%	-65.74%
VaR 95 \ 99				-19.4% \ -27.8%		-32.1% \ -64.9%
CVaR 95 \ 99				-24.4% \ -30.0%		-55.4% \ -102.2%

* 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 CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
WALT DISNEY CO/THE	DIS UN Equity	US	USD	4.29%
VERIZON COMMUNICATIONS INC	VZ UN Equity	US	USD	3.58%
AT&T	T UN Equity	US	USD	3.48%
RTX CORPORATION	RTX UN Equity	US	USD	3.29%
INTEL CORP	INTC UW Equity	US	USD	2.80%
BANK OF AMERICA CORP	BAC UN Equity	US	USD	2.60%
ADVANCED MICRO DEVICES	AMD UW Equity	US	USD	2.56%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	2.52%
CHEVRON CORP	CVX UN Equity	US	USD	2.42%
SALESFORCE INC	CRM UN Equity	US	USD	2.40%

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