

FACTSHEET - Solactive GFS North America Value USD

Index NTR

AS OF 11-Jul-2025



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	2024	2023	2022	2021	2020
Performance	11.64%	17.04%	11.43%	-2.16%	33.68%	-10.35%

CHARACTERISTICS

ISIN / WKN	DE000SLOF070 / SLOF07	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .SVNAUN	Last Price	2050.88
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	156		

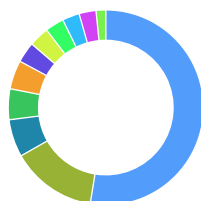
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	4.39%	16.42%	12.64%	16.12%	11.64%	105.09%
Performance (p.a.)						9.18%
Volatility (p.a.)	9.22%	12.24%	20.39%	17.53%	19.90%	21.99%
High	2065.81	2065.81	2065.81	2065.81	2065.81	2065.81
Low	1955.20	1758.32	1680.20	1652.70	1680.20	630.36
Sharpe Ratio*	6.99	6.62	1.13	0.69	0.95	0.22
Max. Drawdown	-1.02%	-2.55%	-14.77%	-14.95%	-14.77%	-47.79%
VaR 95 \ 99				-23.1% \ -51.7%		-31.4% \ -59.1%
CVaR 95 \ 99				-45.4% \ -91.6%		-53.1% \ -101.3%

* 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).

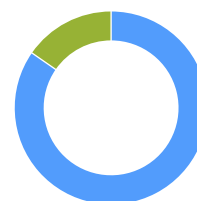
COMPOSITION BY SECTORS

- Finance 52.6%
- Energy 14.2%
- Utilities 6.2%
- Telecommunications 5.1%
- Non-Energy Materials 4.8%
- Healthcare 3.4%
- Consumer Cyclicals 3.3%
- Consumer Non-Cyclicals 3.1%
- Consumer Services 2.8%
- Technology 2.8%
- Industrials 1.6%



COMPOSITION BY COUNTRIES

- United States 84.6%
- Canada 15.4%



TOP COMPONENTS AS OF 11-Jul-2025

Company	Ticker	Country	Currency	Index Weight (%)
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	5.40%
BANK OF AMERICA CORP	BAC UN Equity	US	USD	5.29%
EXXON MOBIL CORP	XOM UN Equity	US	USD	4.79%
BERKSHIRE HATHAWAY INC-CL B	BRK/B UN Equity	US	USD	4.03%
WELLS FARGO & CO	WFC UN Equity	US	USD	3.45%
CITIGROUP INC	C UN Equity	US	USD	3.19%
GOLDMAN SACHS GROUP INC	GS UN Equity	US	USD	2.54%
CHEVRON CORP	CVX UN Equity	US	USD	2.53%
WALT DISNEY CO/THE	DIS UN Equity	US	USD	2.22%
INTEL CORP	INTC UW Equity	US	USD	1.94%

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