

FACTSHEET - Solactive GFS North America Value SN USD Index NTR AS OF 04-Jul-2025



DESCRIPTION

The Solactive GFS North America 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 North America Large & Mid Cap Index that exhibit Value characteristics, maintaining sector neutrality from the starting universe.

HISTORICAL PERFORMANCE



ANNUAL PERFORMANCE

Year	YTD	2024	2023	2022	2021	2020
Performance	11.70%	6.68%	11.86%	-6.11%	21.54%	-2.85%

CHARACTERISTICS

ISIN / WKN	DE000SLOFIK5 / SLOFIK	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .SVNASUN	Last Price	1825.37
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	157		

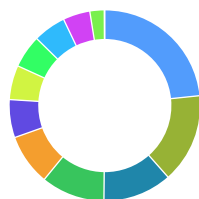
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	6.76%	20.04%	10.68%	14.91%	11.70%	82.54%
Performance (p.a.)						7.66%
Volatility (p.a.)	9.53%	19.11%	19.94%	16.82%	19.67%	19.71%
High	1825.85	1825.85	1825.85	1825.85	1825.85	1825.85
Low	1708.49	1492.02	1492.02	1492.02	1492.02	730.64
Sharpe Ratio*	12.30	5.52	0.93	0.64	1.02	0.17
Max. Drawdown	-1.02%	-3.18%	-14.77%	-15.28%	-14.77%	-41.48%
VaR 95 \ 99				-23.3% \ -51.3%		-27.4% \ -56.0%
CVaR 95 \ 99				-43.5% \ -86.8%		-48.2% \ -90.1%

* 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).

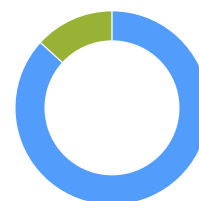
COMPOSITION BY SECTORS

- Finance 23.3%
- Technology 15.1%
- Telecommunications 11.7%
- Healthcare 10.8%
- Industrials 8.6%
- Non-Energy Materials 6.4%
- Consumer Non-Cyclicals 5.8%
- Consumer Services 5.6%
- Energy 5.5%
- Utilities 4.6%
- Consumer Cyclical 2.4%
- Business Services 0.1%



COMPOSITION BY COUNTRIES

- United States 86.8%
- Canada 13.2%



TOP COMPONENTS AS OF 04-Jul-2025

Company	Ticker	Country	Currency	Index Weight (%)
WALT DISNEY CO/THE	DIS UN Equity	US	USD	4.26%
AT&T	T UN Equity	US	USD	4.13%
VERIZON COMMUNICATIONS INC	VZ UN Equity	US	USD	3.72%
BANK OF AMERICA CORP	BAC UN Equity	US	USD	3.56%
PFIZER INC	PFE UN Equity	US	USD	3.01%
ADVANCED MICRO DEVICES	AMD UW Equity	US	USD	2.96%
INTEL CORP	INTC UW Equity	US	USD	2.95%
COMCAST CORP-CLASS A	CMCSA UW Equity	US	USD	2.70%
MICRON TECHNOLOGY INC	MU UW Equity	US	USD	2.61%
RTX CORPORATION	RTX UN Equity	US	USD	2.48%

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