

FACTSHEET - Solactive GFS United States 100 Value Style Index NTR

AS OF 08-Jul-2025



DESCRIPTION

The Solactive GFS United States 100 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 100 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	2024	2023	2022	2021	2020
Performance	10.01%	13.94%	10.51%	-5.29%	22.21%	2.87%

CHARACTERISTICS

ISIN / WKN	DE000SLOGYZ8 / SLOGYZ	Base Value / Base Date	1000.0 Points / 08.05.2006
Bloomberg / Reuters	/ .SVSUHUN	Last Price	3519.65
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	09:00 to 22:50 (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 08.05.2006
Index Members	65		

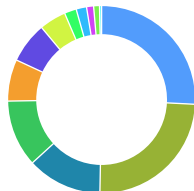
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	3.60%	10.87%	9.16%	14.88%	10.01%	251.97%
Performance (p.a.)						6.79%
Volatility (p.a.)	9.18%	19.37%	19.93%	16.34%	19.48%	20.01%
High	3564.16	3564.16	3564.16	3564.16	3564.16	3564.16
Low	3386.46	3064.73	2980.30	2980.30	2980.30	468.21
Sharpe Ratio*	5.39	2.46	0.76	0.66	0.82	0.12
Max. Drawdown	-1.25%	-3.46%	-13.76%	-13.76%	-13.76%	-61.33%
VaR 95 \ 99				-20.0% \ -45.1%		-29.7% \ -57.0%
CVaR 95 \ 99				-39.1% \ -83.4%		-49.8% \ -90.3%

* 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 25.8%
- Technology 24.5%
- Healthcare 12.9%
- Consumer Non-Cyclicals 11.5%
- Industrials 7.2%
- Energy 7.0%
- Telecommunications 4.6%
- Consumer Cyclicals 2.1%
- Consumer Services 1.8%
- Utilities 1.2%
- Non-Energy Materials 1.0%
- Business Services 0.4%



COMPOSITION BY COUNTRIES

- United States 100.0%



TOP COMPONENTS AS OF 08-Jul-2025

Company	Ticker	Country	Currency	Index Weight (%)
APPLE INC	AAPL UN Equity	US	USD	8.67%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	6.41%
AMAZON.COM INC	AMZN UN Equity	US	USD	5.51%
BERKSHIRE HATHAWAY INC-CL B	BRK/B UN Equity	US	USD	5.18%
EXXON MOBIL CORP	XOM UN Equity	US	USD	4.01%
ALPHABET INC-CL A	GOOGL UN Equity	US	USD	3.13%
JOHNSON & JOHNSON	JNJ UN Equity	US	USD	3.05%
ALPHABET INC C-SHARES	GOOG UN Equity	US	USD	2.68%
BANK OF AMERICA CORP	BAC UN Equity	US	USD	2.53%
WELLS FARGO & CO	WFC UN Equity	US	USD	2.16%

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