

# FACTSHEET - AS OF 25-Jun-2025

## Solactive GFS United States Value Style USD Index NTR

### DESCRIPTION

The Solactive GFS United States 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 Large & Mid Cap Index that exhibit Value Style characteristics, allocating securities between the value and the growth index based on factor score exposure.

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	SLOQTK	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	/ .SVSUSUN	Last Price	3558.95
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	278		

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## STATISTICS

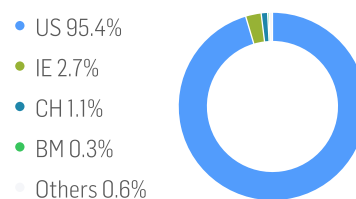
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	3.85%	1.83%	4.72%	12.97%	5.40%	255.89%
Performance (p.a.)						6.86%
Volatility (p.a.)	9.85%	24.20%	19.18%	15.90%	19.26%	20.37%
High	3572.98	3572.98	3588.19	3622.40	3588.19	3622.40
Low	3427.06	3098.95	3098.95	3098.95	3098.95	448.09
Sharpe Ratio*	5.49	0.14	0.29	0.56	0.38	0.13
Max. Drawdown	-1.06%	-11.47%	-13.63%	-14.45%	-13.63%	-62.53%
VaR 95 \ 99				-19.4% \ -43.9%		-30.5% \ -59.0%
CVaR 95 \ 99				-40.1% \ -82.6%		-51.2% \ -94.1%

\* 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 CURRENCIES



## COMPOSITION BY COUNTRIES



## TOP COMPONENTS AS OF 25-Jun-2025

Company	Ticker	Country	Currency	Index Weight (%)
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	5.83%
BERKSHIRE HATHAWAY INC-CL B	BRK/B UN Equity	US	USD	4.78%
EXXON MOBIL CORP	XOM UN Equity	US	USD	3.45%
BANK OF AMERICA CORP	BAC UN Equity	US	USD	2.28%
WELLS FARGO & CO	WFC UN Equity	US	USD	1.90%
CHEVRON CORP	CVX UN Equity	US	USD	1.72%
GOLDMAN SACHS GROUP INC	GS UN Equity	US	USD	1.54%
AT&T	T UN Equity	US	USD	1.48%
JOHNSON & JOHNSON	JNJ UN Equity	US	USD	1.42%
VERIZON COMMUNICATIONS INC	VZ UN Equity	US	USD	1.31%

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