

# FACTSHEET - Solactive GFS United States 400 Value Style Index TR

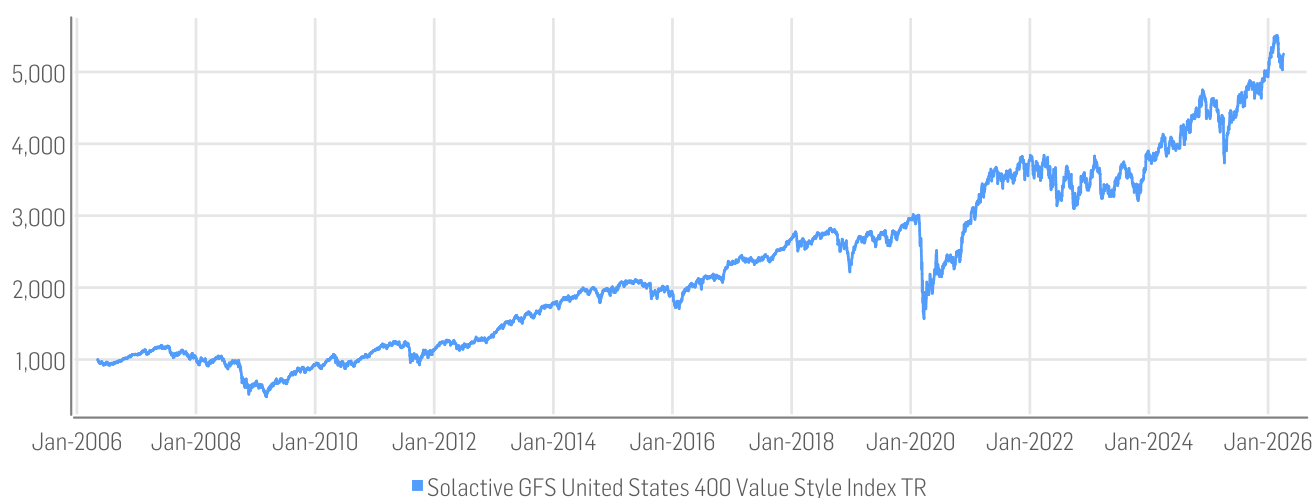
## AS OF 06-Apr-2026



### DESCRIPTION

The Solactive GFS United States 400 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 400 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   | 2025   | 2024   | 2023   | 2022   | 2021   |
|-------------|-------|--------|--------|--------|--------|--------|
| Performance | 6.45% | 11.97% | 13.90% | 13.47% | -9.72% | 28.53% |

### CHARACTERISTICS

|                     |                       |                        |  |
|---------------------|-----------------------|------------------------|--|
| ISIN / WKN          | DE000SLOGZC4 / SLOGZC | Base Value / Base Date | 1000.0 Points / 08.05.2006             |
| Bloomberg / Reuters | / .SVSU4UT            | Last Price             | 5249.67                                |
| Index Calculator    | Solactive AG          | Dividends              | Reinvested                             |
| Index Type          |                       | Calculation            | 09:00 to 22:50 (CET), every 15 seconds |
| Index Currency      | USD                   | History                | Available daily back to 08.05.2006     |
| Index Members       | 263                   |                        |  |

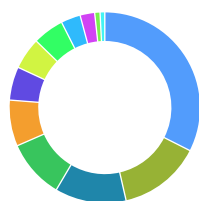
## STATISTICS

| USD                | 30D     | 90D     | 180D    | 360D            | YTD     | Since Inception  |
|--------------------|---------|---------|---------|-----------------|---------|------------------|
| Performance        | 0.77%   | 2.18%   | 8.77%   | 32.97%          | 6.45%   | 424.97%          |
| Performance (p.a.) |         |         |         |                 |         | 8.68%            |
| Volatility (p.a.)  | 18.73%  | 16.33%  | 15.85%  | 15.83%          | 16.37%  | 22.49%           |
| High               | 5249.87 | 5507.81 | 5507.81 | 5507.81         | 5507.81 | 5507.81          |
| Low                | 5028.86 | 5028.86 | 4632.57 | 3904.15         | 4931.37 | 481.09           |
| Sharpe Ratio*      | 0.32    | 0.34    | 0.94    | 1.89            | 1.42    | 0.22             |
| Max. Drawdown      | -4.21%  | -8.70%  | -8.70%  | -8.70%          | -8.70%  | -59.88%          |
| VaR 95 \ 99        |         |         |         | -23.8% \ -36.0% |         | -33.6% \ -64.1%  |
| CVaR 95 \ 99       |         |         |         | -32.3% \ -47.2% |         | -55.5% \ -100.2% |

\* 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 SECTORS

- Finance 32.5%
- Industrials 14.0%
- Technology 12.1%
- Healthcare 10.0%
- Non-Energy Materials 7.8%
- Consumer Cyclicals 5.7%
- Energy 5.3%
- Consumer Non-Cyclical 5.3%
- Consumer Services 3.3%
- Utilities 2.5%
- Business Services 0.9%
- Telecommunications 0.8%



## COMPOSITION BY COUNTRIES

- United States 100.0%



## TOP COMPONENTS AS OF 06-Apr-2026

| Company        | Ticker         | Country | Currency | Index Weight (%) |
|----------------|----------------|---------|----------|------------------|
| SANDISK CORP   | SNDK UN Equity | US      | USD      | 5.36%            |
| ALBEMARLE CORP | ALB UN Equity  | US      | USD      | 1.11%            |
| KEYCORP        | KEY UN Equity  | US      | USD      | 1.05%            |
| COHERENT CORP  | COHR UN Equity | US      | USD      | 1.01%            |
| ALCOA CORP     | AA UN Equity   | US      | USD      | 1.00%            |
| MODERNA INC    | MRNA UN Equity | US      | USD      | 0.91%            |
| BALL CORP      | BALL UN Equity | US      | USD      | 0.88%            |
| VIATRIS INC    | VTRS UN Equity | US      | USD      | 0.85%            |
| BUNGE LTD      | BG UN Equity   | US      | USD      | 0.84%            |
| OVINTIV INC    | OVV UN Equity  | US      | USD      | 0.83%            |

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