

FACTSHEET - Solactive GFS North America Value USD Index TR

AS OF 06-Apr-2026



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 | 2025 | 2024 | 2023 | 2022 | 2021 |
|-------------|-------|--------|--------|--------|--------|--------|
| Performance | 5.27% | 27.77% | 18.08% | 12.51% | -1.33% | 34.80% |

CHARACTERISTICS

| | | | |
|---------------------|-----------------------|------------------------|---|
| ISIN / WKN | DE000SLOF088 / SLOF08 | Base Value / Base Date | 1000 Points / 08.05.2017 |
| Bloomberg / Reuters | / .SVNAUT | Last Price | 2645.02 |
| Index Calculator | Solactive AG | Dividends | Reinvested |
| Index Type | 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 | 153 | | |

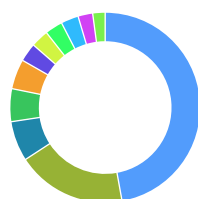
STATISTICS

| USD | 30D | 90D | 180D | 360D | YTD | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|-----------------|
| Performance | 1.74% | 2.97% | 12.33% | 39.91% | 5.27% | 164.50% |
| Performance (p.a.) | | | | | | 11.53% |
| Volatility (p.a.) | 10.61% | 11.65% | 11.56% | 11.39% | 11.79% | 21.30% |
| High | 2645.02 | 2692.11 | 2692.11 | 2692.11 | 2692.11 | 2692.11 |
| Low | 2557.79 | 2529.21 | 2294.37 | 1887.06 | 2512.56 | 645.82 |
| Sharpe Ratio* | 1.85 | 0.77 | 1.99 | 3.24 | 1.52 | 0.37 |
| Max. Drawdown | -1.62% | -4.99% | -4.99% | -4.99% | -4.99% | -47.68% |
| VaR 95 \ 99 | | | | -16.9% \ -27.8% | | -30.4% \ -57.2% |
| CVaR 95 \ 99 | | | | -22.9% \ -30.5% | | -51.2% \ -97.5% |

* 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).

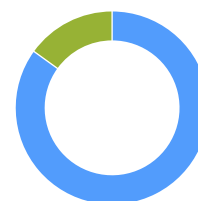
COMPOSITION BY SECTORS

- Finance 47.2%
- Energy 18.7%
- Utilities 6.8%
- Telecommunications 5.6%
- Healthcare 5.1%
- Non-Energy Materials 3.2%
- Consumer Non-Cyclicals 3.0%
- Consumer Cyclicals 3.0%
- Technology 3.0%
- Consumer Services 2.5%
- Industrials 2.1%



COMPOSITION BY COUNTRIES

- United States 84.9%
- Canada 15.1%



TOP COMPONENTS AS OF 06-Apr-2026

| Company | Ticker | Country | Currency | Index Weight (%) |
|-----------------------------|-----------------|---------|----------|------------------|
| EXXON MOBIL CORP | XOM UN Equity | US | USD | 6.46% |
| JPMORGAN CHASE & CO | JPM UN Equity | US | USD | 4.39% |
| BERKSHIRE HATHAWAY INC-CL B | BRK/B UN Equity | US | USD | 4.31% |
| BANK OF AMERICA CORP | BAC UN Equity | US | USD | 4.22% |
| CITIGROUP INC | C UN Equity | US | USD | 3.49% |
| CHEVRON CORP | CVX UN Equity | US | USD | 3.10% |
| WELLS FARGO & CO | WFC UN Equity | US | USD | 2.88% |
| INTEL CORP | INTC UW Equity | US | USD | 2.32% |
| VERIZON COMMUNICATIONS INC | VZ UN Equity | US | USD | 2.04% |
| GOLDMAN SACHS GROUP INC | GS UN Equity | US | USD | 2.01% |

DISCLAIMER

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