

FACTSHEET - Solactive GFS Developed Markets ex North America Value SN USD Index NTR AS OF 07-Apr-2026



DESCRIPTION

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

HISTORICAL PERFORMANCE



ANNUAL PERFORMANCE

Year	YTD	2025	2024	2023	2022	2021
Performance	5.57%	49.21%	7.13%	20.24%	-3.44%	13.09%

CHARACTERISTICS

ISIN / WKN	DE000SLOF138 / SLOF13	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .SVXASUN	Last Price	2234.61
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	271		

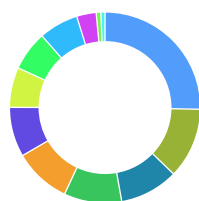
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	0.03%	3.83%	14.16%	51.17%	5.57%	123.46%
Performance (p.a.)						9.44%
Volatility (p.a.)	22.35%	17.76%	15.18%	13.64%	17.26%	15.43%
High	2258.50	2406.99	2406.99	2406.99	2406.99	2406.99
Low	2140.74	2140.74	1913.66	1515.06	2116.63	662.56
Sharpe Ratio*	-0.15	0.72	1.79	3.55	1.10	0.37
Max. Drawdown	-4.54%	-11.06%	-11.06%	-11.06%	-11.06%	-45.14%
VaR 95 \ 99				-19.2% \ -35.8%		-21.9% \ -41.1%
CVaR 95 \ 99				-27.9% \ -43.6%		-36.3% \ -62.3%

* 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).

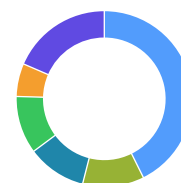
COMPOSITION BY SECTORS

- Finance 25.3%
- Healthcare 12.0%
- Consumer Non-Cyclicals 9.9%
- Non-Energy Materials 9.8%
- Industrials 9.6%
- Technology 8.4%
- Energy 6.8%
- Consumer Cyclicals 6.7%
- Telecommunications 6.7%
- Utilities 3.3%
- Business Services 0.8%
- Consumer Services 0.7%



COMPOSITION BY COUNTRIES

- Japan 42.7%
- Germany 11.3%
- United Kingdom 10.9%
- France 10.6%
- Hong Kong 6.1%
- Others 18.5%



TOP COMPONENTS AS OF 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
BNP PARIBAS SA	BNP FP Equity	FR	EUR	2.93%
SANOFI SA	SAN FP Equity	FR	EUR	2.58%
SUMITOMO MITSUI FINANCIAL GR	8316 JT Equity	JP	JPY	2.24%
BRITISH AMERICAN TOBACCO PLC	BATS LN Equity	GB	GBp	2.12%
MITSUBISHI CORP	8058 JT Equity	JP	JPY	2.11%
TAKEDA PHARMACEUTICAL	4502 JT Equity	JP	JPY	1.95%
BAYER AG	BAYN GY Equity	DE	EUR	1.88%
ANHEUSER BUSCH INBEV SA NV	ABI BB Equity	BE	EUR	1.82%
BARCLAYS PLC	BARC LN Equity	GB	GBp	1.72%
SOCIETE GENERALE SA CLASS A	GLE FP Equity	FR	EUR	1.65%

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