

FACTSHEET - Solactive GFS Developed Markets ex North America Value SN USD Index TR 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 | 5.69% | 50.11% | 7.83% | 21.08% | -2.84% | 13.64% |

CHARACTERISTICS

| | | | |
|---------------------|-----------------------|------------------------|---|
| ISIN / WKN | DE000SLOF146 / SLOF14 | Base Value / Base Date | 1000 Points / 08.05.2017 |
| Bloomberg / Reuters | / .SVXASUT | Last Price | 2351.05 |
| 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 | 271 | | |

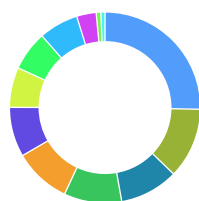
STATISTICS

| USD | 30D | 90D | 180D | 360D | YTD | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|-----------------|
| Performance | 0.13% | 3.94% | 14.33% | 52.06% | 5.69% | 135.11% |
| Performance (p.a.) | | | | | | 10.06% |
| Volatility (p.a.) | 22.34% | 17.76% | 15.18% | 13.64% | 17.25% | 15.43% |
| High | 2376.19 | 2529.93 | 2529.93 | 2529.93 | 2529.93 | 2529.93 |
| Low | 2250.11 | 2250.11 | 2010.47 | 1584.69 | 2224.53 | 672.34 |
| Sharpe Ratio* | -0.09 | 0.75 | 1.82 | 3.62 | 1.13 | 0.42 |
| Max. Drawdown | -4.54% | -11.06% | -11.06% | -11.06% | -11.06% | -44.50% |
| 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).

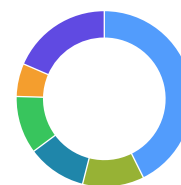
COMPOSITION BY SECTORS

- 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% |

DISCLAIMER

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