

FACTSHEET - Solactive GFS Developed Markets ex United States Value USD Index NTR AS OF 06-Apr-2026



DESCRIPTION

The Solactive GFS Developed Markets ex United States 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 Developed Markets ex United States Large & Mid Cap Index that exhibit Value characteristics.

HISTORICAL PERFORMANCE



ANNUAL PERFORMANCE

| Year | YTD | 2025 | 2024 | 2023 | 2022 | 2021 |
|-------------|-------|--------|--------|--------|--------|--------|
| Performance | 6.94% | 54.80% | 11.73% | 23.55% | -0.62% | 19.64% |

CHARACTERISTICS

| | | | |
|---------------------|-----------------------|------------------------|---|
| ISIN / WKN | DE000SLOF195 / SLOF19 | Base Value / Base Date | 1000 Points / 08.05.2017 |
| Bloomberg / Reuters | /..SVXUUN | Last Price | 2687.27 |
| 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 | 295 | | |

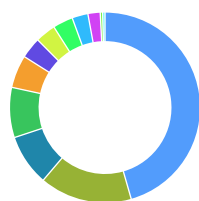
STATISTICS

| USD | 30D | 90D | 180D | 360D | YTD | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|-----------------|
| Performance | 0.98% | 4.46% | 17.48% | 58.18% | 6.94% | 168.73% |
| Performance (p.a.) | | | | | | 11.73% |
| Volatility (p.a.) | 22.11% | 18.04% | 15.29% | 13.72% | 17.61% | 17.07% |
| High | 2714.35 | 2859.42 | 2859.42 | 2859.42 | 2859.42 | 2859.42 |
| Low | 2574.37 | 2543.15 | 2237.38 | 1698.82 | 2512.91 | 632.31 |
| Sharpe Ratio* | 0.40 | 0.87 | 2.29 | 4.05 | 1.44 | 0.47 |
| Max. Drawdown | -3.98% | -9.97% | -9.97% | -9.97% | -9.97% | -48.76% |
| VaR 95 \ 99 | | | | -18.6% \ -38.1% | | -24.1% \ -47.7% |
| CVaR 95 \ 99 | | | | -28.5% \ -45.0% | | -40.5% \ -72.0% |

* 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).

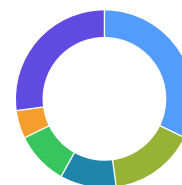
COMPOSITION BY SECTORS

- Finance 45.6%
- Energy 15.7%
- Non-Energy Materials 8.7%
- Consumer Cyclicals 8.5%
- Industrials 5.6%
- Healthcare 3.6%
- Utilities 3.5%
- Consumer Non-Cyclicals 3.4%
- Technology 2.7%
- Telecommunications 2.1%
- Consumer Services 0.4%
- Business Services 0.4%



COMPOSITION BY COUNTRIES

- Japan 32.2%
- United Kingdom 15.7%
- Germany 10.2%
- France 9.7%
- Hong Kong 5.1%
- Others 27.1%



TOP COMPONENTS AS OF 06-Apr-2026

| Company | Ticker | Country | Currency | Index Weight (%) |
|------------------------------|----------------|---------|----------|------------------|
| SHELL PLC | SHEL LN Equity | GB | GBp | 4.49% |
| HSBC HOLDINGS PLC | HSBA LN Equity | GB | GBp | 3.68% |
| TOTALENERGIES SE | TTE FP Equity | FR | EUR | 3.57% |
| BNP PARIBAS SA | BNP FP Equity | FR | EUR | 2.64% |
| MITSUBISHI UFJ FINANCIAL GRO | 8306 JT Equity | JP | JPY | 2.57% |
| BANCO SANTANDER SA | SAN SQ Equity | ES | EUR | 2.24% |
| SUMITOMO MITSUI FINANCIAL GR | 8316 JT Equity | JP | JPY | 2.22% |
| BARCLAYS PLC | BARC LN Equity | GB | GBp | 1.64% |
| MIZUHO FINANCIAL GROUP INC | 8411 JT Equity | JP | JPY | 1.59% |
| MERCEDES-BENZ GROUP AG | MBG GY Equity | DE | EUR | 1.56% |

DISCLAIMER

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