

FACTSHEET - Solactive GFS North America Value SN USD Index NTR AS OF 06-Apr-2026



DESCRIPTION

The Solactive GFS 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 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	5.01%	30.19%	6.68%	11.86%	-6.11%	21.54%

CHARACTERISTICS

ISIN / WKN	DE000SLOFIK5 / SLOFIK	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .SVNASUN	Last Price	2233.85
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	153		

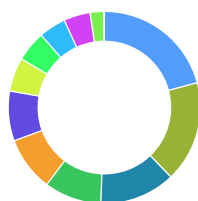
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.07%	2.13%	12.15%	42.90%	5.01%	123.38%
Performance (p.a.)						9.44%
Volatility (p.a.)	13.49%	12.35%	12.51%	11.93%	12.30%	19.16%
High	2237.54	2301.78	2301.78	2301.78	2301.78	2301.78
Low	2152.37	2152.37	1924.57	1549.74	2127.36	730.64
Sharpe Ratio*	-0.34	0.43	1.80	3.35	1.36	0.30
Max. Drawdown	-3.81%	-6.49%	-6.49%	-6.49%	-6.49%	-41.48%
VaR 95 \ 99				-18.2% \ -25.3%		-26.4% \ -55.3%
CVaR 95 \ 99				-23.8% \ -35.0%		-46.5% \ -87.1%

* 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).

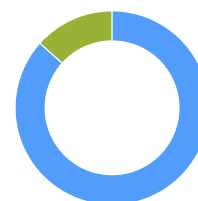
COMPOSITION BY SECTORS

- Finance 20.8%
- Technology 17.0%
- Telecommunications 12.7%
- Healthcare 9.6%
- Industrials 9.2%
- Energy 8.4%
- Consumer Non-Cyclicals 5.7%
- Non-Energy Materials 5.1%
- Utilities 4.6%
- Consumer Services 4.5%
- Consumer Cyclical 2.3%
- Business Services 0.1%



COMPOSITION BY COUNTRIES

- United States 86.6%
- Canada 13.4%



TOP COMPONENTS AS OF 06-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
INTEL CORP	INTC UN Equity	US	USD	5.41%
VERIZON COMMUNICATIONS INC	VZ UN Equity	US	USD	4.75%
AT&T	T UN Equity	US	USD	4.52%
MICRON TECHNOLOGY INC	MU UN Equity	US	USD	4.03%
BERKSHIRE HATHAWAY INC-CL B	BRK/B UN Equity	US	USD	3.42%
RTX CORPORATION	RTX UN Equity	US	USD	2.76%
PFIZER INC	PFE UN Equity	US	USD	2.66%
WALT DISNEY CO/THE	DIS UN Equity	US	USD	2.56%
COMCAST CORP-CLASS A	CMCSA UN Equity	US	USD	2.26%
BANK OF AMERICA CORP	BAC UN Equity	US	USD	2.23%

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The index is launched on 08-May-2017. All information, including index levels, provided for any date or time period prior to the launch date is back-tested. Back-tested performance is not actual performance, but is hypothetical. The back-test calculations are based on the same or fundamentally the same methodology that was in effect when the index was launched. A back-test calculation means that no actual investment which allowed a tracking of the performance of the Index was possible at any time during the period of the back-test calculation and that as a result any comparison is purely hypothetical. The methodology and the model used for the calculation and back-test calculation of the Index were developed with the advantage of hindsight. In reality, it is not possible to invest with the advantage of hindsight and therefore this performance comparison is purely theoretical.

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