

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



DESCRIPTION

The Solactive GFS Developed Markets ex United States 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 United States 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	7.14%	49.41%	7.10%	20.49%	-3.07%	14.06%

CHARACTERISTICS

ISIN / WKN	DE000SLOF2M9 / SLOF2M	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .SVXUSUN	Last Price	2323.86
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	296		

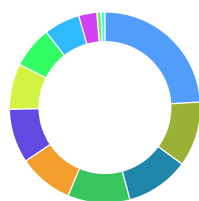
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	0.64%	5.54%	15.90%	53.98%	7.14%	132.39%
Performance (p.a.)						9.92%
Volatility (p.a.)	20.93%	16.99%	14.60%	13.19%	16.50%	15.44%
High	2345.16	2478.24	2478.24	2478.24	2478.24	2478.24
Low	2225.25	2196.97	1960.89	1546.99	2169.09	661.78
Sharpe Ratio*	0.21	1.22	2.14	3.89	1.57	0.41
Max. Drawdown	-4.15%	-10.21%	-10.21%	-10.21%	-10.21%	-45.38%
VaR 95 \ 99				-18.6% \ -32.8%		-21.9% \ -41.0%
CVaR 95 \ 99				-26.6% \ -42.4%		-36.5% \ -62.6%

* 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).

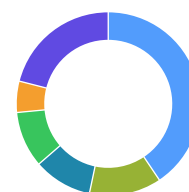
COMPOSITION BY SECTORS

- Finance 24.1%
- Energy 11.0%
- Healthcare 10.7%
- Non-Energy Materials 10.5%
- Consumer Non-Cyclicals 9.3%
- Industrials 9.2%
- Technology 7.7%
- Consumer Cyclicals 7.0%
- Telecommunications 6.1%
- Utilities 3.1%
- Business Services 0.7%
- Consumer Services 0.7%



COMPOSITION BY COUNTRIES

- Japan 40.6%
- France 12.7%
- Germany 10.3%
- United Kingdom 9.9%
- Hong Kong 5.5%
- Others 21.0%



TOP COMPONENTS AS OF 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
TOTALENERGIES SE	TTE FP Equity	FR	EUR	3.12%
BNP PARIBAS SA	BNP FP Equity	FR	EUR	2.66%
SANOFI SA	SAN FP Equity	FR	EUR	2.31%
SUMITOMO MITSUI FINANCIAL GR	8316 JT Equity	JP	JPY	2.05%
MITSUBISHI CORP	8058 JT Equity	JP	JPY	1.94%
BRITISH AMERICAN TOBACCO PLC	BATS LN Equity	GB	GBp	1.92%
TAKEDA PHARMACEUTICAL	4502 JT Equity	JP	JPY	1.74%
BAYER AG	BAYN GY Equity	DE	EUR	1.68%
ANHEUSER BUSCH INBEV SA NV	ABI BB Equity	BE	EUR	1.65%
BARCLAYS PLC	BARC LN Equity	GB	GBp	1.57%

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This info service is offered exclusively by Solactive AG, Platz der Einheit 1, D-60327 Frankfurt am Main | E-Mail: indexing@solactive.com

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