

FACTSHEET - Solactive GFS Developed Markets Value USD Index NTR AS OF 07-Apr-2026



DESCRIPTION

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

HISTORICAL PERFORMANCE



ANNUAL PERFORMANCE

Year	YTD	2025	2024	2023	2022	2021
Performance	4.18%	47.91%	14.76%	20.06%	-1.80%	24.79%

CHARACTERISTICS

ISIN / WKN	DE000SLOFX18 / SLOFX1	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .SVIDMUN	Last Price	2699.48
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	422		

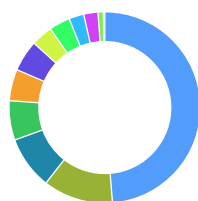
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	0.89%	2.94%	14.95%	53.39%	4.18%	169.95%
Performance (p.a.)						11.78%
Volatility (p.a.)	18.19%	15.23%	13.07%	11.89%	14.87%	16.99%
High	2712.22	2857.87	2857.87	2857.87	2857.87	2857.87
Low	2593.95	2593.95	2309.69	1800.45	2591.18	640.86
Sharpe Ratio*	0.42	0.58	2.22	4.26	0.87	0.48
Max. Drawdown	-3.52%	-9.23%	-9.23%	-9.23%	-9.23%	-47.74%
VaR 95 \ 99				-16.1% \ -26.4%		-24.1% \ -46.9%
CVaR 95 \ 99				-23.5% \ -36.3%		-40.9% \ -75.6%

* 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).

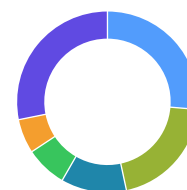
COMPOSITION BY SECTORS

- Finance 48.7%
- Energy 11.8%
- Consumer Cyclicals 9.0%
- Non-Energy Materials 6.7%
- Industrials 5.3%
- Consumer Non-Cyclical 5.3%
- Healthcare 3.6%
- Utilities 3.5%
- Telecommunications 2.5%
- Technology 2.4%
- Consumer Services 0.9%
- Business Services 0.2%



COMPOSITION BY COUNTRIES

- Japan 26.3%
- United States 20.3%
- United Kingdom 11.7%
- France 7.4%
- Germany 6.1%
- Others 28.2%



TOP COMPONENTS AS OF 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
SHELL PLC	SHEL LN Equity	GB	GBP	2.87%
BANK OF AMERICA CORP	BAC UN Equity	US	USD	2.73%
CITIGROUP INC	C UN Equity	US	USD	2.71%
HSBC HOLDINGS PLC	HSBA LN Equity	GB	GBP	2.38%
TOTALENERGIES SE	TTE FP Equity	FR	EUR	2.24%
TOYOTA MOTOR CORP	7203 JT Equity	JP	JPY	1.86%
WELLS FARGO & CO	WFC UN Equity	US	USD	1.83%
MITSUBISHI UFJ FINANCIAL GRO	8306 JT Equity	JP	JPY	1.67%
BNP PARIBAS SA	BNP FP Equity	FR	EUR	1.64%
BANCO SANTANDER SA	SAN SQ Equity	ES	EUR	1.44%

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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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