

FACTSHEET - Solactive GFS Global Markets Value USD Index NTR

AS OF 07-Apr-2026



DESCRIPTION

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

HISTORICAL PERFORMANCE



ANNUAL PERFORMANCE

Year	YTD	2025	2024	2023	2022
Performance	6.54%	46.85%	13.37%	18.31%	4.82%

CHARACTERISTICS

ISIN / WKN	DE000SLOFXH0 / SLOFXH	Base Value / Base Date	1194.02 Points / 13.06.2022
Bloomberg / Reuters	/ .SVGMMUN	Last Price	2626.60
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	09:00 to 22:50 (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 13.06.2022
Index Members	1072		

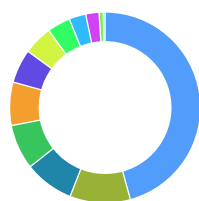
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	0.46%	4.43%	16.60%	55.91%	6.54%	119.98%
Performance (p.a.)						22.94%
Volatility (p.a.)	21.28%	17.26%	14.13%	12.11%	16.85%	13.43%
High	2635.05	2810.62	2810.62	2810.62	2810.62	2810.62
Low	2525.44	2511.53	2220.70	1722.99	2465.25	1063.95
Sharpe Ratio*	0.10	0.90	2.33	4.40	1.38	1.44
Max. Drawdown	-3.78%	-10.15%	-10.15%	-10.15%	-10.15%	-14.52%
VaR 95 \ 99				-16.6% \ -27.6%		-20.5% \ -38.7%
CVaR 95 \ 99				-25.8% \ -42.4%		-30.8% \ -54.5%

* 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).

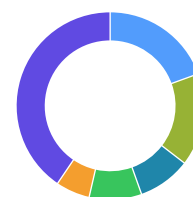
COMPOSITION BY SECTORS

- Finance 45.7%
- Energy 10.3%
- Consumer Cyclical 8.4%
- Technology 7.6%
- Non-Energy Materials 7.3%
- Industrials 5.7%
- Consumer Non-Cyclicals 4.9%
- Utilities 3.9%
- Healthcare 2.8%
- Telecommunications 2.2%
- Consumer Services 0.7%
- Business Services 0.3%



COMPOSITION BY COUNTRIES

- Japan 19.4%
- United States 16.0%
- United Kingdom 9.1%
- South Korea 9.0%
- China 5.9%
- Others 40.5%



TOP COMPONENTS AS OF 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
SAMSUNG ELECTRONICS CO LTD	005930 KP Equity	KR	KRW	3.41%
SHELL PLC	SHEL LN Equity	GB	GBp	2.08%
BANK OF AMERICA CORP	BAC UN Equity	US	USD	1.99%
CITIGROUP INC	C UN Equity	US	USD	1.94%
HSBC HOLDINGS PLC	HSBA LN Equity	GB	GBp	1.74%
TOTALENERGIES SE	TTE FP Equity	FR	EUR	1.61%
CHINA CONSTRUCTION BANK-H	939 HK Equity	CN	HKD	1.56%
TOYOTA MOTOR CORP	7203 JT Equity	JP	JPY	1.36%
WELLS FARGO & CO	WFC UN Equity	US	USD	1.35%
mitsubishi UFJ Financial Gro	8306 JT Equity	JP	JPY	1.23%

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