

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



DESCRIPTION

The Solactive GFS Global Markets 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 Global Markets 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
Performance	8.17%	44.37%	5.73%	18.23%	1.37%

CHARACTERISTICS

ISIN / WKN	DE000SLOFXV1 / SLOFXV	Base Value / Base Date	1147.55 Points / 13.06.2022
Bloomberg / Reuters	/ .SVGMSUN	Last Price	2270.84
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	1073		

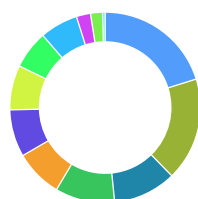
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.18%	5.36%	16.01%	53.82%	8.17%	97.89%
Performance (p.a.)						19.58%
Volatility (p.a.)	21.97%	17.88%	14.71%	12.36%	17.46%	12.78%
High	2285.77	2437.55	2437.55	2437.55	2437.55	2437.55
Low	2189.11	2147.40	1915.52	1508.37	2099.35	1002.74
Sharpe Ratio*	-0.26	1.12	2.14	4.14	1.76	1.25
Max. Drawdown	-4.23%	-10.19%	-10.19%	-10.19%	-10.19%	-14.79%
VaR 95 \ 99				-18.8% \ -35.7%		-18.9% \ -33.2%
CVaR 95 \ 99				-27.6% \ -46.3%		-29.1% \ -52.5%

* 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).

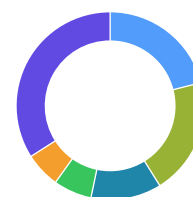
COMPOSITION BY SECTORS

- Finance 20.2%
- Technology 17.5%
- Healthcare 10.7%
- Telecommunications 10.1%
- Non-Energy Materials 8.1%
- Consumer Non-Cyclicals 8.0%
- Industrials 7.6%
- Energy 6.5%
- Consumer Cyclical 6.5%
- Utilities 2.4%
- Consumer Services 2.0%
- Business Services 0.4%



COMPOSITION BY COUNTRIES

- United States 21.0%
- Japan 20.1%
- South Korea 12.1%
- China 6.6%
- United Kingdom 6.1%
- Others 34.0%



TOP COMPONENTS AS OF 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
SAMSUNG ELECTRONICS CO LTD	005930 KP Equity	KR	KRW	6.44%
INTEL CORP	INTC UW Equity	US	USD	2.20%
VERIZON COMMUNICATIONS INC	VZ UN Equity	US	USD	1.83%
AT&T	T UN Equity	US	USD	1.75%
CITIGROUP INC	C UN Equity	US	USD	1.60%
CHINA CONSTRUCTION BANK-H	939 HK Equity	CN	HKD	1.41%
SHELL PLC	SHEL LN Equity	GB	GBp	1.35%
PFIZER INC	PFE UN Equity	US	USD	1.31%
TOTALENERGIES SE	TTE FP Equity	FR	EUR	1.16%
SANOFI SA	SAN FP Equity	FR	EUR	1.08%

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