

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



DESCRIPTION

The Solactive GFS Developed 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 Developed 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 | 2021 |
|-------------|-------|--------|-------|--------|--------|--------|
| Performance | 5.72% | 33.94% | 3.84% | 14.38% | -8.06% | 12.42% |

CHARACTERISTICS

| | | | |
|---------------------|-----------------------|------------------------|---|
| ISIN / WKN | DE000SLOFYC9 / SLOFYC | Base Value / Base Date | 1000 Points / 08.05.2017 |
| Bloomberg / Reuters | / .SVDMSUP | Last Price | 1680.59 |
| Index Calculator | Solactive AG | Dividends | Not included |
| Index Type | Price 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 | 423 | | |

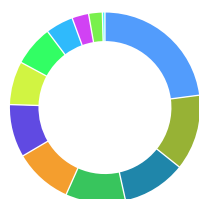
STATISTICS

| USD | 30D | 90D | 180D | 360D | YTD | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|-----------------|
| Performance | 0.43% | 4.19% | 12.23% | 40.99% | 5.72% | 68.06% |
| Performance (p.a.) | | | | | | 6.00% |
| Volatility (p.a.) | 16.53% | 13.55% | 11.99% | 11.00% | 13.24% | 14.63% |
| High | 1685.70 | 1768.65 | 1768.65 | 1768.65 | 1768.65 | 1768.65 |
| Low | 1621.11 | 1610.34 | 1470.35 | 1215.87 | 1589.69 | 630.95 |
| Sharpe Ratio* | 0.10 | 1.07 | 1.90 | 3.46 | 1.48 | 0.16 |
| Max. Drawdown | -3.37% | -8.34% | -8.34% | -8.34% | -8.34% | -45.85% |
| VaR 95 \ 99 | | | | -15.0% \ -25.4% | | -21.3% \ -40.2% |
| CVaR 95 \ 99 | | | | -22.3% \ -34.0% | | -35.2% \ -65.0% |

* 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).

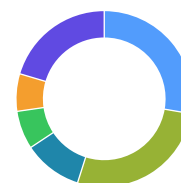
COMPOSITION BY SECTORS

- Finance 22.9%
- Telecommunications 12.8%
- Healthcare 10.8%
- Technology 10.2%
- Consumer Non-Cyclicals 9.8%
- Energy 9.0%
- Non-Energy Materials 7.4%
- Industrials 6.8%
- Consumer Cyclicals 4.7%
- Consumer Services 2.8%
- Utilities 2.3%
- Business Services 0.4%



COMPOSITION BY COUNTRIES

- Japan 27.7%
- United States 27.2%
- United Kingdom 10.8%
- France 7.0%
- Germany 6.9%
- Others 20.4%



TOP COMPONENTS AS OF 07-Apr-2026

| Company | Ticker | Country | Currency | Index Weight (%) |
|----------------------------|----------------|---------|----------|------------------|
| INTEL CORP | INTC UN Equity | US | USD | 3.07% |
| VERIZON COMMUNICATIONS INC | VZ UN Equity | US | USD | 2.56% |
| AT&T | T UN Equity | US | USD | 2.44% |
| SHELL PLC | SHEL LN Equity | GB | GBp | 2.26% |
| TOTALENERGIES SE | TTE FP Equity | FR | EUR | 1.91% |
| CITIGROUP INC | C UN Equity | US | USD | 1.90% |
| BANK OF AMERICA CORP | BAC UN Equity | US | USD | 1.73% |
| PFIZER INC | PFE UN Equity | US | USD | 1.66% |
| HSBC HOLDINGS PLC | HSBA LN Equity | GB | GBp | 1.50% |
| WALT DISNEY CO/THE | DIS UN Equity | US | USD | 1.41% |

DISCLAIMER

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