

FACTSHEET - Solactive GFS Developed Markets ex North America Value SN USD Index PR AS OF 25-Jul-2025



DESCRIPTION

The Solactive GFS Developed Markets ex North America 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 North America Large & Mid Cap Index that exhibit Value characteristics, maintaining sector neutrality from the starting universe.

HISTORICAL PERFORMANCE



ANNUAL PERFORMANCE

Year	YTD	2024	2023	2022	2021	2020
Performance	26.62%	3.35%	15.77%	-6.62%	10.06%	-6.74%

CHARACTERISTICS

ISIN / WKN	DE000SLOF120 / SLOF12	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .SVXASUP	Last Price	1417.47
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	269		

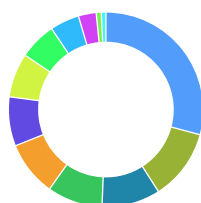
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	6.91%	13.46%	23.15%	23.45%	26.62%	41.75%
Performance (p.a.)						4.34%
Volatility (p.a.)	12.58%	12.16%	20.28%	17.61%	19.34%	15.54%
High	1427.90	1427.90	1427.90	1427.90	1427.90	1427.90
Low	1325.84	1256.55	1082.16	1067.73	1082.16	613.81
Sharpe Ratio*	9.64	5.15	2.38	1.11	2.47	0.00
Max. Drawdown	-1.76%	-2.41%	-16.22%	-16.22%	-16.22%	-48.37%
VaR 95 \ 99				-22.3% \ -76.5%		-22.7% \ -41.2%
CVaR 95 \ 99				-45.5% \ -93.2%		-36.9% \ -63.9%

* 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).

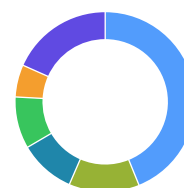
COMPOSITION BY SECTORS

- Finance 29.2%
- Healthcare 11.8%
- Consumer Cyclicals 9.7%
- Industrials 9.2%
- Consumer Non-Cyclical 9.1%
- Non-Energy Materials 8.2%
- Telecommunications 7.3%
- Technology 6.2%
- Energy 4.9%
- Utilities 2.9%
- Business Services 0.8%
- Consumer Services 0.8%



COMPOSITION BY COUNTRIES

- Japan 43.9%
- Germany 12.7%
- United Kingdom 10.1%
- France 9.3%
- Hong Kong 5.8%
- Others 18.3%



TOP COMPONENTS AS OF 25-Jul-2025

Company	Ticker	Country	Currency	Index Weight (%)
SOFTBANK GROUP CORP	9984 JT Equity	JP	JPY	2.97%
BNP PARIBAS SA	BNP FP Equity	FR	EUR	2.55%
BANCO SANTANDER SA	SAN SQ Equity	ES	EUR	2.47%
SANOFI SA	SAN FP Equity	FR	EUR	2.47%
DEUTSCHE BANK AG	DBK GY Equity	DE	EUR	2.15%
BARCLAYS PLC	BARC LN Equity	GB	GBp	2.10%
BRITISH AMERICAN TOBACCO PLC	BATS LN Equity	GB	GBp	2.03%
SUMITOMO MITSUI FINANCIAL GR	8316 JT Equity	JP	JPY	2.00%
BAYER AG	BAYN GY Equity	DE	EUR	1.88%
SOCIETE GENERALE SA CLASS A	GLE FP Equity	FR	EUR	1.75%

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