

FACTSHEET - Solactive GFS Developed Markets ex North America Value USD Index NTR

AS OF 08-Aug-2025



DESCRIPTION

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

HISTORICAL PERFORMANCE



ANNUAL PERFORMANCE

Year	YTD	2024	2023	2022	2021	2020
Performance	35.69%	11.83%	23.12%	-1.28%	19.08%	-7.19%

CHARACTERISTICS

ISIN / WKN	DE000SLOF1R0 / SLOF1R	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .SVXAUN	Last Price	2165.11
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	267		

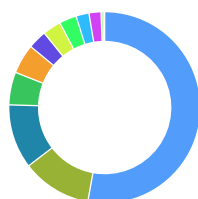
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	4.99%	14.41%	26.76%	40.89%	35.69%	116.51%
Performance (p.a.)						9.81%
Volatility (p.a.)	13.55%	12.18%	21.54%	17.60%	20.28%	17.32%
High	2165.11	2165.11	2165.11	2165.11	2165.11	2165.11
Low	2020.12	1894.90	1569.52	1536.78	1569.52	638.01
Sharpe Ratio*	5.64	5.61	2.67	2.12	3.04	0.32
Max. Drawdown	-3.10%	-3.10%	-17.25%	-17.25%	-17.25%	-48.35%
VaR 95 \ 99				-18.8% \ -37.4%		-24.5% \ -48.8%
CVaR 95 \ 99				-41.6% \ -103.2%		-41.3% \ -73.4%

* 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).

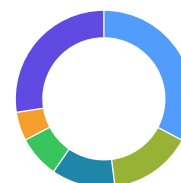
COMPOSITION BY SECTORS

- Finance 52.8%
- Energy 11.8%
- Consumer Cyclicals 10.9%
- Non-Energy Materials 5.5%
- Industrials 5.0%
- Telecommunications 3.2%
- Healthcare 3.1%
- Utilities 2.9%
- Technology 2.2%
- Consumer Non-Cyclicals 2.0%
- Consumer Services 0.3%
- Business Services 0.3%



COMPOSITION BY COUNTRIES

- Japan 32.7%
- United Kingdom 15.3%
- Germany 11.6%
- France 7.7%
- Hong Kong 5.2%
- Others 27.4%



TOP COMPONENTS AS OF 08-Aug-2025

Company	Ticker	Country	Currency	Index Weight (%)
HSBC HOLDINGS PLC	HSBA LN Equity	GB	GBp	3.80%
SHELL PLC	SHEL LN Equity	GB	GBp	3.58%
BANCO SANTANDER SA	SAN SQ Equity	ES	EUR	2.79%
MITSUBISHI UFJ FINANCIAL GRO	8306 JT Equity	JP	JPY	2.76%
BNP PARIBAS SA	BNP FP Equity	FR	EUR	2.65%
DEUTSCHE BANK AG	DBK GY Equity	DE	EUR	2.29%
BARCLAYS PLC	BARC LN Equity	GB	GBp	2.14%
TOTALENERGIES SE	TTE FP Equity	FR	EUR	2.09%
SUMITOMO MITSUI FINANCIAL GR	8316 JT Equity	JP	JPY	2.08%
SOFTBANK GROUP CORP	9984 JT Equity	JP	JPY	1.90%

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The index is launched on 08-May-2017. All information, including index levels, provided for any date or time period prior to the launch date is back-tested. Back-tested performance is not actual performance, but is hypothetical. The back-test calculations are based on the same or fundamentally the same methodology that was in effect when the index was launched. A back-test calculation means that no actual investment which allowed a tracking of the performance of the Index was possible at any time during the period of the back-test calculation and that as a result any comparison is purely hypothetical. The methodology and the model used for the calculation and back-test calculation of the Index were developed with the advantage of hindsight. In reality, it is not possible to invest with the advantage of hindsight and therefore this performance comparison is purely theoretical.

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