

# FACTSHEET - Solactive GFS Global Markets Value SN USD Index PR AS OF 07-Jul-2025



## 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    | 2024  | 2023   | 2022   |
|-------------|--------|-------|--------|--------|
| Performance | 17.70% | 2.63% | 14.43% | -0.30% |

## CHARACTERISTICS

|                     |                       |                        |  |
|---------------------|-----------------------|------------------------|--|
| ISIN / WKN          | DE000SLOFXU3 / SLOFXU | Base Value / Base Date | 1004.19 Points / 13.06.2022            |
| Bloomberg / Reuters | / .SVGMSUP            | Last Price             | 1383.91                                |
| Index Calculator    | Solactive AG          | Dividends              | Not Reinvested                         |
| Index Type          | Price Return          | Calculation            | 09:00 to 22:50 (CET), every 15 seconds |
| Index Currency      | USD                   | History                | Available daily back to 13.06.2022     |
| Index Members       | 1040                  |                        |  |

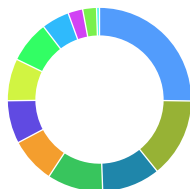
## STATISTICS

| USD                | 30D     | 90D     | 180D    | 360D            | YTD     | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|-----------------|
| Performance        | 3.84%   | 21.30%  | 18.06%  | 13.70%          | 17.70%  | 37.81%          |
| Performance (p.a.) |         |         |         |                 |         | 11.03%          |
| Volatility (p.a.)  | 12.18%  | 11.83%  | 16.02%  | 14.27%          | 15.69%  | 12.72%          |
| High               | 1400.24 | 1400.24 | 1400.24 | 1400.24         | 1400.24 | 1400.24         |
| Low                | 1335.23 | 1140.10 | 1125.76 | 1120.65         | 1125.76 | 867.06          |
| Sharpe Ratio*      | 4.42    | 9.68    | 2.23    | 0.67            | 2.09    | 0.52            |
| Max. Drawdown      | -1.57%  | -1.57%  | -14.21% | -14.21%         | -14.21% | -15.25%         |
| VaR 95 \ 99        |         |         |         | -19.4% \ -69.0% |         | -18.9% \ -30.2% |
| CVaR 95 \ 99       |         |         |         | -38.5% \ -82.6% |         | -29.0% \ -51.1% |

\* 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).

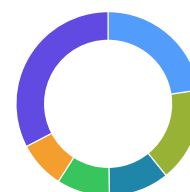
## COMPOSITION BY SECTORS

- Finance 25.2%
- Technology 14.0%
- Consumer Non-Cyclicals 10.2%
- Healthcare 9.8%
- Industrials 8.0%
- Non-Energy Materials 7.6%
- Telecommunications 7.4%
- Consumer Cyclical 7.4%
- Energy 4.9%
- Consumer Services 2.6%
- Utilities 2.4%
- Business Services 0.5%



## COMPOSITION BY COUNTRIES

- Japan 22.6%
- United States 16.6%
- South Korea 10.6%
- China 9.3%
- United Kingdom 8.3%
- Others 32.7%



## TOP COMPONENTS AS OF 07-Jul-2025

| Company                    | Ticker           | Country | Currency | Index Weight (%) |
|----------------------------|------------------|---------|----------|------------------|
| SAMSUNG ELECTRONICS CO LTD | 005930 KP Equity | KR      | KRW      | 3.25%            |
| CITIGROUP INC              | C UN Equity      | US      | USD      | 1.72%            |
| WALT DISNEY CO/THE         | DIS UN Equity    | US      | USD      | 1.60%            |
| CHINA CONSTRUCTION BANK-H  | 939 HK Equity    | CN      | HKD      | 1.55%            |
| AT&T                       | T UN Equity      | US      | USD      | 1.54%            |
| PFIZER INC                 | PFE UN Equity    | US      | USD      | 1.41%            |
| INTEL CORP                 | INTC UW Equity   | US      | USD      | 1.39%            |
| ALIBABA GROUP HOLDING LTD  | 9988 HK Equity   | CN      | HKD      | 1.37%            |
| VERIZON COMMUNICATIONS INC | VZ UN Equity     | US      | USD      | 1.36%            |
| HSBC HOLDINGS PLC          | HSBA LN Equity   | GB      | GBp      | 1.34%            |

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