

FACTSHEET - Solactive GFS Global Markets Value SN USD Index TR AS OF 08-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	20.89%	6.40%	19.10%	1.71%

CHARACTERISTICS

ISIN / WKN	DE000SLOFXW9 / SLOFXW	Base Value / Base Date	1182.64 Points / 13.06.2022
Bloomberg / Reuters	/ .SVGMSUT	Last Price	1842.84
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	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	1040		

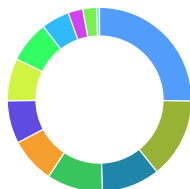
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	4.51%	23.49%	21.76%	18.27%	20.89%	55.82%
Performance (p.a.)						15.55%
Volatility (p.a.)	11.93%	11.74%	15.97%	14.29%	15.62%	12.74%
High	1858.63	1858.63	1858.63	1858.63	1858.63	1858.63
Low	1768.47	1492.24	1473.30	1436.78	1473.30	1035.48
Sharpe Ratio*	5.60	11.17	2.80	0.99	2.56	0.88
Max. Drawdown	-1.52%	-1.52%	-13.75%	-13.75%	-13.75%	-14.71%
VaR 95 \ 99				-18.4% \ -68.6%		-18.5% \ -30.2%
CVaR 95 \ 99				-38.3% \ -82.5%		-28.8% \ -51.0%

* 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).

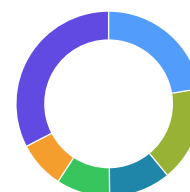
COMPOSITION BY SECTORS

- Finance 25.2%
- Technology 14.1%
- Consumer Non-Cyclicals 10.2%
- Healthcare 9.8%
- Industrials 8.0%
- Non-Energy Materials 7.5%
- Consumer Cyclical 7.5%
- Telecommunications 7.3%
- Energy 4.9%
- Consumer Services 2.6%
- Utilities 2.4%
- Business Services 0.5%



COMPOSITION BY COUNTRIES

- Japan 22.4%
- United States 16.7%
- South Korea 10.8%
- China 9.4%
- United Kingdom 8.2%
- Others 32.6%



TOP COMPONENTS AS OF 08-Jul-2025

Company	Ticker	Country	Currency	Index Weight (%)
SAMSUNG ELECTRONICS CO LTD	005930 KP Equity	KR	KRW	3.23%
CITIGROUP INC	C UN Equity	US	USD	1.68%
WALT DISNEY CO/THE	DIS UN Equity	US	USD	1.57%
CHINA CONSTRUCTION BANK-H	939 HK Equity	CN	HKD	1.55%
AT&T	T UN Equity	US	USD	1.53%
INTEL CORP	INTC UW Equity	US	USD	1.49%
PFIZER INC	PFE UN Equity	US	USD	1.43%
ALIBABA GROUP HOLDING LTD	9988 HK Equity	CN	HKD	1.39%
VERIZON COMMUNICATIONS INC	VZ UN Equity	US	USD	1.37%
HSBC HOLDINGS PLC	HSBA LN Equity	GB	GBp	1.33%

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