

# FACTSHEET - Solactive GFS Developed Markets Value SN USD Index NTR AS OF 20-Jun-2025



## 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	2024	2023	2022	2021	2020
Performance	14.08%	6.95%	18.11%	-5.38%	15.08%	-3.52%

## CHARACTERISTICS

ISIN / WKN	DE000SLOFYD7 / SLOFYD	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .SVDMSUN	Last Price	1668.05
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	425		

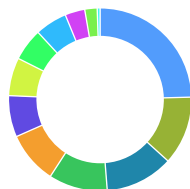
## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	0.65%	3.16%	15.97%	16.81%	14.08%	66.81%
Performance (p.a.)						6.51%
Volatility (p.a.)	8.79%	19.60%	15.73%	14.11%	16.05%	14.91%
High	1692.49	1692.49	1692.49	1692.49	1692.49	1692.49
Low	1642.62	1400.00	1400.00	1372.23	1400.00	678.43
Sharpe Ratio*	0.44	0.47	1.96	0.90	1.76	0.15
Max. Drawdown	-1.54%	-13.66%	-13.98%	-13.98%	-13.98%	-42.65%
VaR 95 \ 99				-17.7% \ -67.2%		-21.7% \ -40.4%
CVaR 95 \ 99				-39.2% \ -84.9%		-36.2% \ -67.2%

\* 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).

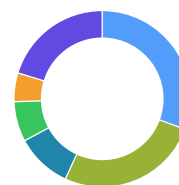
## COMPOSITION BY SECTORS

- Finance 24.6%
- Healthcare 12.1%
- Telecommunications 12.0%
- Consumer Non-Cyclicals 10.4%
- Technology 9.2%
- Industrials 7.3%
- Non-Energy Materials 6.7%
- Energy 5.7%
- Consumer Cyclicals 5.7%
- Consumer Services 3.5%
- Utilities 2.2%
- Business Services 0.5%



## COMPOSITION BY COUNTRIES

- Japan 30.6%
- United States 26.3%
- United Kingdom 10.3%
- Germany 7.4%
- France 5.3%
- Others 20.3%



## TOP COMPONENTS AS OF 20-Jun-2025

Company	Ticker	Country	Currency	Index Weight (%)
AT&T	T UN Equity	US	USD	2.22%
WALT DISNEY CO/THE	DIS UN Equity	US	USD	2.22%
VERIZON COMMUNICATIONS INC	VZ UN Equity	US	USD	1.95%
INTEL CORP	INTC UW Equity	US	USD	1.93%
BANK OF AMERICA CORP	BAC UN Equity	US	USD	1.90%
SHELL PLC	SHEL LN Equity	GB	GBp	1.89%
PFIZER INC	PFE UN Equity	US	USD	1.82%
CITIGROUP INC	C UN Equity	US	USD	1.75%
SANOFI SA	SAN FP Equity	FR	EUR	1.50%
SOFTBANK GROUP CORP	9984 JT Equity	JP	JPY	1.48%

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This info service is offered exclusively by Solactive AG, Platz der Einheit 1, D-60327 Frankfurt am Main | E-Mail: [indexing@solactive.com](mailto:indexing@solactive.com)

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