

FACTSHEET - Solactive GFS Developed Markets Value SN USD Index TR AS OF 18-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	15.38%	7.70%	18.99%	-4.73%	15.77%	-2.91%

CHARACTERISTICS

ISIN / WKN	DE000SLOFYE5 / SLOFYE	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .SVDMSUT	Last Price	1773.78
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	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		

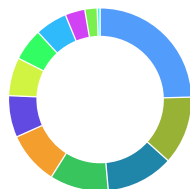
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	2.02%	3.98%	17.31%	19.67%	15.38%	77.38%
Performance (p.a.)						7.32%
Volatility (p.a.)	8.73%	19.57%	15.75%	14.15%	16.14%	14.92%
High	1786.69	1786.69	1786.69	1786.69	1786.69	1786.69
Low	1733.27	1474.30	1474.30	1439.80	1474.30	690.35
Sharpe Ratio*	2.67	0.66	2.15	1.11	1.98	0.20
Max. Drawdown	-1.04%	-13.59%	-13.90%	-13.90%	-13.90%	-41.84%
VaR 95 \ 99				-17.7% \ -67.1%		-21.6% \ -40.4%
CVaR 95 \ 99				-39.1% \ -84.9%		-36.1% \ -67.1%

* 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).

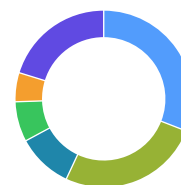
COMPOSITION BY SECTORS

- Finance 24.6%
- Healthcare 12.1%
- Telecommunications 11.9%
- Consumer Non-Cyclicals 10.4%
- Technology 9.4%
- Industrials 7.4%
- Non-Energy Materials 6.8%
- Consumer Cyclicals 5.7%
- Energy 5.7%
- Consumer Services 3.5%
- Utilities 2.2%
- Business Services 0.5%



COMPOSITION BY COUNTRIES

- Japan 30.9%
- United States 26.0%
- United Kingdom 10.2%
- Germany 7.3%
- France 5.3%
- Others 20.2%



TOP COMPONENTS AS OF 18-Jun-2025

Company	Ticker	Country	Currency	Index Weight (%)
WALT DISNEY CO/THE	DIS UN Equity	US	USD	2.21%
AT&T	T UN Equity	US	USD	2.19%
INTEL CORP	INTC UW Equity	US	USD	1.95%
VERIZON COMMUNICATIONS INC	VZ UN Equity	US	USD	1.94%
BANK OF AMERICA CORP	BAC UN Equity	US	USD	1.87%
SHELL PLC	SHEL LN Equity	GB	GBp	1.86%
PFIZER INC	PFE UN Equity	US	USD	1.80%
CITIGROUP INC	C UN Equity	US	USD	1.74%
SANOFI SA	SAN FP Equity	FR	EUR	1.48%
HSBC HOLDINGS PLC	HSBA LN Equity	GB	GBp	1.48%

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