

# FACTSHEET - Solactive GFS Developed Markets Value USD Index PR AS OF 07-Apr-2026



## DESCRIPTION

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

## HISTORICAL PERFORMANCE



## ANNUAL PERFORMANCE

Year	YTD	2025	2024	2023	2022	2021
Performance	3.38%	43.28%	10.91%	15.80%	-4.76%	21.57%

## CHARACTERISTICS

ISIN / WKN	DE000SLOFX00 / SLOFX0	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .SVDMUP	Last Price	2069.58
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price 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	422		

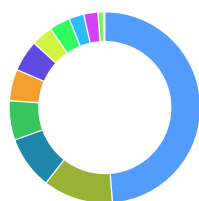
## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	0.32%	2.16%	13.62%	48.88%	3.38%	106.96%
Performance (p.a.)						8.50%
Volatility (p.a.)	18.34%	15.30%	13.12%	11.91%	14.95%	16.99%
High	2079.70	2206.53	2206.53	2206.53	2206.53	2206.53
Low	1997.34	1997.34	1791.39	1422.11	1997.34	594.07
Sharpe Ratio*	0.01	0.35	1.98	3.87	0.65	0.28
Max. Drawdown	-3.64%	-9.48%	-9.48%	-9.48%	-9.48%	-50.82%
VaR 95 \ 99				-16.2% \ -26.4%		-24.1% \ -46.9%
CVaR 95 \ 99				-23.7% \ -36.3%		-41.0% \ -75.8%

\* 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).

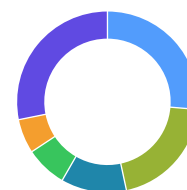
## COMPOSITION BY SECTORS

- Finance 48.7%
- Energy 11.8%
- Consumer Cyclical 9.0%
- Non-Energy Materials 6.7%
- Industrials 5.3%
- Consumer Non-Cyclicals 5.3%
- Healthcare 3.6%
- Utilities 3.5%
- Telecommunications 2.5%
- Technology 2.4%
- Consumer Services 0.9%
- Business Services 0.2%



## COMPOSITION BY COUNTRIES

- Japan 26.3%
- United States 20.3%
- United Kingdom 11.7%
- France 7.4%
- Germany 6.1%
- Others 28.2%



## TOP COMPONENTS AS OF 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
SHELL PLC	SHEL LN Equity	GB	GBP	2.87%
BANK OF AMERICA CORP	BAC UN Equity	US	USD	2.73%
CITIGROUP INC	C UN Equity	US	USD	2.71%
HSBC HOLDINGS PLC	HSBA LN Equity	GB	GBP	2.38%
TOTALENERGIES SE	TTE FP Equity	FR	EUR	2.24%
TOYOTA MOTOR CORP	7203 JT Equity	JP	JPY	1.86%
WELLS FARGO & CO	WFC UN Equity	US	USD	1.83%
MITSUBISHI UFJ FINANCIAL GRO	8306 JT Equity	JP	JPY	1.67%
BNP PARIBAS SA	BNP FP Equity	FR	EUR	1.64%
BANCO SANTANDER SA	SAN SQ Equity	ES	EUR	1.44%

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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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