

# FACTSHEET - Solactive GFS Developed Markets Value USD Index TR AS OF 06-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	4.27%	48.98%	15.65%	21.04%	-1.08%	25.63%

## CHARACTERISTICS

ISIN / WKN	DE000SLOFX26 / SLOFX2	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .SVMUT	Last Price	2872.73
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	422		

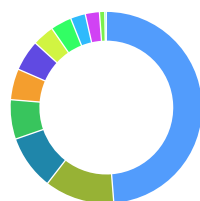
## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	0.93%	1.98%	14.77%	54.31%	4.27%	187.27%
Performance (p.a.)						12.57%
Volatility (p.a.)	18.65%	15.26%	13.08%	11.89%	14.98%	17.00%
High	2888.70	3039.49	3039.49	3039.49	3039.49	3039.49
Low	2759.64	2759.64	2453.61	1861.68	2755.17	652.43
Sharpe Ratio*	0.44	0.30	2.19	4.34	0.91	0.52
Max. Drawdown	-3.51%	-9.21%	-9.21%	-9.21%	-9.21%	-46.98%
VaR 95 \ 99				-16.1% \ -26.4%		-24.0% \ -46.9%
CVaR 95 \ 99				-23.5% \ -36.3%		-40.8% \ -75.6%

\* 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).

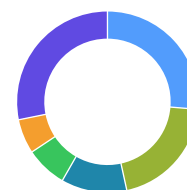
## COMPOSITION BY SECTORS

- Finance 48.7%
- Energy 11.8%
- Consumer Cyclicals 9.2%
- Non-Energy Materials 6.6%
- Consumer Non-Cyclical 5.2%
- Industrials 5.2%
- Healthcare 3.7%
- 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 20.2%
- United Kingdom 11.7%
- France 7.4%
- Germany 6.1%
- Others 28.2%



## TOP COMPONENTS AS OF 06-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
SHELL PLC	SHEL LN Equity	GB	GBP	2.85%
BANK OF AMERICA CORP	BAC UN Equity	US	USD	2.72%
CITIGROUP INC	C UN Equity	US	USD	2.72%
HSBC HOLDINGS PLC	HSBA LN Equity	GB	GBP	2.39%
TOTALENERGIES SE	TTE FP Equity	FR	EUR	2.25%
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	1.63%
BANCO SANTANDER SA	SAN SQ Equity	ES	EUR	1.45%

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