

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



## 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	2025	2024	2023	2022
Performance	7.50%	40.07%	2.63%	14.43%	-0.30%

## CHARACTERISTICS

ISIN / WKN	DE000SLOFXU3 / SLOFXU	Base Value / Base Date	1004.19 Points / 13.06.2022
Bloomberg / Reuters	/ .SVGMSUP	Last Price	1770.46
Index Calculator	Solactive AG	Dividends	Not Reinvested
Index Type	Price Return	Calculation	09:00 to 22:50 (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 13.06.2022
Index Members	1073		

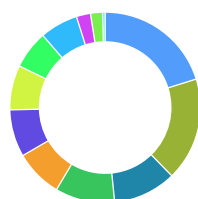
## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.58%	4.72%	14.86%	49.62%	7.50%	76.31%
Performance (p.a.)						16.02%
Volatility (p.a.)	22.09%	17.93%	14.74%	12.37%	17.51%	12.77%
High	1788.79	1908.86	1908.86	1908.86	1908.86	1908.86
Low	1712.72	1684.57	1508.00	1209.01	1646.95	867.06
Sharpe Ratio*	-0.48	0.94	1.95	3.79	1.58	0.97
Max. Drawdown	-4.25%	-10.28%	-10.28%	-10.28%	-10.28%	-15.25%
VaR 95 \ 99				-18.9% \ -35.8%		-19.1% \ -33.3%
CVaR 95 \ 99				-27.8% \ -46.3%		-29.3% \ -52.6%

\* 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).

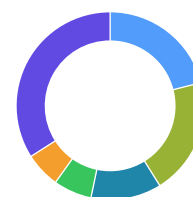
## COMPOSITION BY SECTORS

- Finance 20.2%
- Technology 17.5%
- Healthcare 10.7%
- Telecommunications 10.1%
- Non-Energy Materials 8.1%
- Consumer Non-Cyclicals 8.0%
- Industrials 7.6%
- Energy 6.5%
- Consumer Cyclical 6.5%
- Utilities 2.4%
- Consumer Services 2.0%
- Business Services 0.4%



## COMPOSITION BY COUNTRIES

- United States 21.0%
- Japan 20.1%
- South Korea 12.1%
- China 6.6%
- United Kingdom 6.1%
- Others 34.0%



## TOP COMPONENTS AS OF 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
SAMSUNG ELECTRONICS CO LTD	005930 KP Equity	KR	KRW	6.44%
INTEL CORP	INTC UW Equity	US	USD	2.20%
VERIZON COMMUNICATIONS INC	VZ UN Equity	US	USD	1.83%
AT&T	T UN Equity	US	USD	1.75%
CITIGROUP INC	C UN Equity	US	USD	1.60%
CHINA CONSTRUCTION BANK-H	939 HK Equity	CN	HKD	1.41%
SHELL PLC	SHEL LN Equity	GB	GBp	1.35%
PFIZER INC	PFE UN Equity	US	USD	1.31%
TOTALENERGIES SE	TTE FP Equity	FR	EUR	1.16%
SANOFI SA	SAN FP Equity	FR	EUR	1.08%

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