

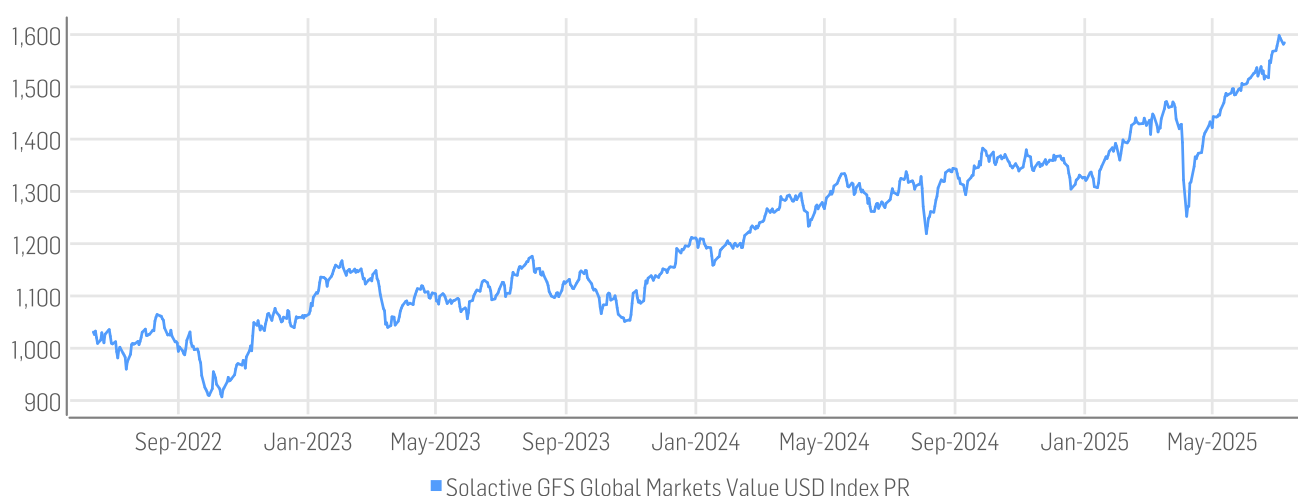
# FACTSHEET - Solactive GFS Global Markets Value USD Index PR AS OF 08-Jul-2025



## DESCRIPTION

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

## HISTORICAL PERFORMANCE



## ANNUAL PERFORMANCE

Year	YTD	2024	2023	2022
Performance	19.40%	9.60%	14.04%	2.96%

## CHARACTERISTICS

ISIN / WKN	DE000SLOFXG2 / SLOFXG	Base Value / Base Date	1031.04 Points / 13.06.2022
Bloomberg / Reuters	/ .SVGUMP	Last Price	1584.29
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	1041		

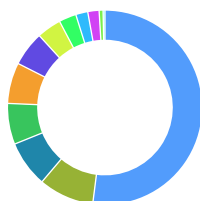
## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	4.42%	24.61%	19.60%	19.57%	19.40%	53.66%
Performance (p.a.)						15.02%
Volatility (p.a.)	11.85%	11.74%	16.89%	14.82%	16.53%	13.61%
High	1598.15	1598.15	1598.15	1598.15	1598.15	1598.15
Low	1514.88	1271.41	1252.28	1219.11	1252.28	906.91
Sharpe Ratio*	5.49	11.91	2.34	1.05	2.21	0.78
Max. Drawdown	-1.55%	-1.55%	-14.91%	-14.91%	-14.91%	-14.91%
VaR 95 \ 99				-20.3% \ -66.4%		-20.6% \ -38.7%
CVaR 95 \ 99				-41.7% \ -84.8%		-31.7% \ -54.6%

\* 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).

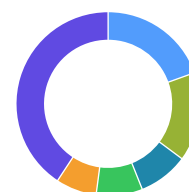
## COMPOSITION BY SECTORS

- Finance 52.0%
- Consumer Cyclical 9.2%
- Energy 7.7%
- Technology 6.8%
- Non-Energy Materials 6.8%
- Industrials 5.8%
- Consumer Non-Cyclical 4.1%
- Utilities 2.9%
- Healthcare 2.0%
- Telecommunications 1.9%
- Consumer Services 0.7%
- Business Services 0.3%



## COMPOSITION BY COUNTRIES

- Japan 19.5%
- United States 15.7%
- United Kingdom 8.8%
- South Korea 8.2%
- China 7.2%
- Others 40.7%



## TOP COMPONENTS AS OF 08-Jul-2025

Company	Ticker	Country	Currency	Index Weight (%)
BANK OF AMERICA CORP	BAC UN Equity	US	USD	2.38%
CITIGROUP INC	C UN Equity	US	USD	2.05%
SAMSUNG ELECTRONICS CO LTD	005930 KP Equity	KR	KRW	1.90%
HSBC HOLDINGS PLC	HSBA LN Equity	GB	GBP	1.82%
CHINA CONSTRUCTION BANK-H	939 HK Equity	CN	HKD	1.80%
SHELL PLC	SHEL LN Equity	GB	GBP	1.76%
WELLS FARGO & CO	WFC UN Equity	US	USD	1.51%
TOYOTA MOTOR CORP	7203 JT Equity	JP	JPY	1.28%
MITSUBISHI UFJ FINANCIAL GRO	8306 JT Equity	JP	JPY	1.27%
BANCO SANTANDER SA	SAN SQ Equity	ES	EUR	1.27%

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