

FACTSHEET - AS OF 15-Apr-2024

Solactive GFS Global Markets Value USD Index PR

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



CHARACTERISTICS

ISIN / WKN	DE000SLOFXG2 / SLOFXG	Base Value / Base Date	1031.04 Points / 13.06.2022
Bloomberg / Reuters	/ .SVGMP	Last Price	1259.29
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	1042		

STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.08%	7.04%	15.39%	13.73%	4.03%	22.14%
Performance (p.a.)						11.48%
Volatility (p.a.)	9.94%	9.16%	10.54%	11.13%	9.10%	13.28%
High	1296.78	1296.78	1296.78	1296.78	1296.78	1296.78
Low	1259.29	1158.76	1051.21	1051.21	1158.76	906.91
Sharpe Ratio*	-0.63	2.89	2.69	0.78	0.99	0.46
Max. Drawdown	-2.89%	-2.89%	-4.40%	-10.61%	-4.31%	-14.81%
VaR 95 \ 99				-19.1% \ -25.9%		-21.0% \ -37.1%
CVaR 95 \ 99				-23.4% \ -29.1%		-27.8% \ -39.4%

* 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).

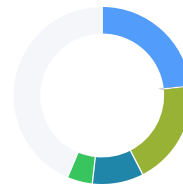
COMPOSITION BY CURRENCIES

- USD 24.4%
- JPY 19.2%
- EUR 16.9%
- GBP 9.2%
- Others 30.3%



COMPOSITION BY COUNTRIES

- US 23.3%
- JP 19.2%
- GB 9.3%
- DE 4.6%
- Others 43.6%



TOP COMPONENTS AS OF 15-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
BERKSHIRE HATHAWAY INC-CL B	BRK/B UN Equity	US	USD	2.57%
BANK OF AMERICA CORP	BAC UN Equity	US	USD	2.52%
CITIGROUP INC	C UN Equity	US	USD	2.24%
WELLS FARGO & CO	WFC UN Equity	US	USD	1.98%
SHELL PLC	SHEL LN Equity	GB	GBP	1.90%
TOYOTA MOTOR CORP	7203 JT Equity	JP	JPY	1.56%
HSBC HOLDINGS PLC	HSBA LN Equity	GB	GBP	1.51%
CHINA CONSTRUCTION BANK-H	939 HK Equity	CN	HKD	1.17%
GOLDMAN SACHS GROUP INC	GS UN Equity	US	USD	1.17%
mitsubishi UFJ Financial Gro	8306 JT Equity	JP	JPY	1.09%

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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

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