

# FACTSHEET - Solactive GFS Global Markets Value USD

## Index NTR

### AS OF 16-May-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	13.77%	13.37%	18.31%	4.82%

#### CHARACTERISTICS

ISIN / WKN	DE000SLOFXH0 / SLOFXH	Base Value / Base Date	1194.02 Points / 13.06.2022
Bloomberg / Reuters	/ .SVGMMUN	Last Price	1909.84
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	09:00 to 22:50 (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 13.06.2022
Index Members	1040		

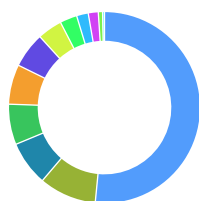
## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	9.63%	5.61%	12.40%	15.71%	13.77%	59.95%
Performance (p.a.)						17.43%
Volatility (p.a.)	8.07%	21.27%	16.65%	14.88%	18.39%	13.77%
High	1911.60	1911.60	1911.60	1911.60	1911.60	1911.60
Low	1742.07	1599.52	1599.52	1526.03	1599.52	1063.95
Sharpe Ratio*	25.03	0.96	1.35	0.78	2.02	0.95
Max. Drawdown	-0.70%	-14.52%	-14.52%	-14.52%	-14.52%	-14.52%
VaR 95 \ 99				-20.3% \ -66.0%		-20.6% \ -38.9%
CVaR 95 \ 99				-41.5% \ -84.8%		-32.0% \ -56.7%

\* 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).

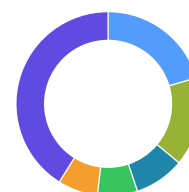
## COMPOSITION BY SECTORS

- Finance 51.5%
- Consumer Cyclical 9.7%
- Energy 7.5%
- Non-Energy Materials 6.8%
- Technology 6.7%
- Industrials 6.0%
- Consumer Non-Cyclicals 4.2%
- Utilities 2.9%
- Healthcare 2.0%
- Telecommunications 1.7%
- Consumer Services 0.7%
- Business Services 0.3%



## COMPOSITION BY COUNTRIES

- Japan 20.4%
- United States 15.6%
- United Kingdom 8.8%
- China 7.0%
- South Korea 7.0%
- Others 41.1%



## TOP COMPONENTS AS OF 16-May-2025

Company	Ticker	Country	Currency	Index Weight (%)
BANK OF AMERICA CORP	BAC UN Equity	US	USD	2.40%
CITIGROUP INC	C UN Equity	US	USD	1.93%
HSBC HOLDINGS PLC	HSBA LN Equity	GB	GBP	1.86%
SAMSUNG ELECTRONICS CO LTD	005930 KP Equity	KR	KRW	1.85%
SHELL PLC	SHEL LN Equity	GB	GBP	1.75%
CHINA CONSTRUCTION BANK-H	939 HK Equity	CN	HKD	1.62%
WELLS FARGO & CO	WFC UN Equity	US	USD	1.50%
TOYOTA MOTOR CORP	7203 JT Equity	JP	JPY	1.47%
MITSUBISHI UFJ FINANCIAL GRO	8306 JT Equity	JP	JPY	1.35%
BNP PARIBAS SA	BNP FP Equity	FR	EUR	1.26%

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