

# FACTSHEET - AS OF 17-Apr-2024

## Solactive GFS Global Markets Value USD Index TR

### 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	DE000SLOFXJ6 / SLOFXJ	Base Value / Base Date	1234.32 Points / 13.06.2022
Bloomberg / Reuters	/ .SVG MUT	Last Price	1594.34
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	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	1043		

## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.94%	7.41%	17.87%	16.46%	2.98%	29.17%
Performance (p.a.)						14.88%
Volatility (p.a.)	11.90%	9.26%	10.79%	11.32%	9.82%	13.36%
High	1674.54	1674.54	1674.54	1674.54	1674.54	1674.54
Low	1592.48	1484.33	1335.18	1320.32	1482.75	1102.31
Sharpe Ratio*	-2.23	3.06	3.18	1.01	0.50	0.72
Max. Drawdown	-4.90%	-4.90%	-4.90%	-9.86%	-4.90%	-14.25%
VaR 95 \ 99				-19.5% \ -27.1%		-21.0% \ -37.0%
CVaR 95 \ 99				-24.2% \ -30.7%		-28.1% \ -39.3%

\* 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).

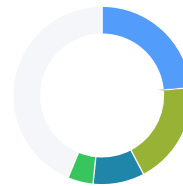
## COMPOSITION BY CURRENCIES

- USD 24.7%
- JPY 18.7%
- EUR 17.0%
- GBP 9.3%
- Others 30.3%



## COMPOSITION BY COUNTRIES

- US 23.6%
- JP 18.7%
- GB 9.3%
- DE 4.6%
- Others 43.8%



## TOP COMPONENTS AS OF 17-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
BERKSHIRE HATHAWAY INC-CL B	BRK/B UN Equity	US	USD	2.60%
BANK OF AMERICA CORP	BAC UN Equity	US	USD	2.52%
CITIGROUP INC	C UN Equity	US	USD	2.27%
WELLS FARGO & CO	WFC UN Equity	US	USD	2.02%
SHELL PLC	SHEL LN Equity	GB	GBP	1.91%
TOYOTA MOTOR CORP	7203 JT Equity	JP	JPY	1.52%
HSBC HOLDINGS PLC	HSBA LN Equity	GB	GBP	1.51%
GOLDMAN SACHS GROUP INC	GS UN Equity	US	USD	1.20%
CHINA CONSTRUCTION BANK-H	939 HK Equity	CN	HKD	1.19%
MITSUBISHI UFJ FINANCIAL GRO	8306 JT Equity	JP	JPY	1.07%

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