

# FACTSHEET - Solactive GFS Global Markets Low Volatility USD Index PR AS OF 06-Jun-2025



## DESCRIPTION

The Solactive GFS Global Markets Low Volatility 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 Low Volatility characteristics.

## HISTORICAL PERFORMANCE



## ANNUAL PERFORMANCE

Year	YTD	2024	2023	2022
Performance	10.93%	4.49%	7.71%	0.94%

## CHARACTERISTICS

ISIN / WKN	DE000SLOFXR9 / SLOFXR	Base Value / Base Date	1077.16 Points / 13.06.2022
Bloomberg / Reuters	/ .SLGMUP	Last Price	1357.43
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		

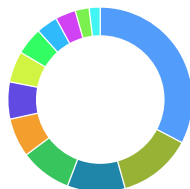
## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	1.46%	5.28%	6.77%	14.38%	10.93%	26.02%
Performance (p.a.)						8.07%
Volatility (p.a.)	4.98%	14.09%	11.18%	9.60%	11.55%	8.87%
High	1358.10	1358.10	1358.10	1358.10	1358.10	1358.10
Low	1330.72	1193.06	1193.06	1178.06	1193.06	970.87
Sharpe Ratio*	3.00	1.34	0.89	1.08	1.99	0.43
Max. Drawdown	-0.72%	-7.90%	-7.90%	-9.64%	-7.90%	-14.15%
VaR 95 \ 99				-11.3% \ -41.8%		-13.2% \ -21.1%
CVaR 95 \ 99				-24.4% \ -62.5%		-20.3% \ -38.2%

\* 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).

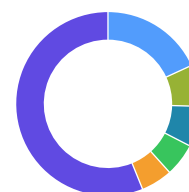
## COMPOSITION BY SECTORS

- Finance 32.7%
- Consumer Non-Cyclicals 12.9%
- Industrials 10.1%
- Utilities 9.0%
- Non-Energy Materials 6.8%
- Healthcare 6.5%
- Telecommunications 5.4%
- Energy 4.8%
- Consumer Cyclicals 3.7%
- Technology 3.6%
- Business Services 2.4%
- Consumer Services 2.0%



## COMPOSITION BY COUNTRIES

- United States 18.1%
- Japan 7.3%
- China 7.1%
- Canada 5.8%
- United Kingdom 5.5%
- Others 56.1%



## TOP COMPONENTS AS OF 06-Jun-2025

Company	Ticker	Country	Currency	Index Weight (%)
TISCO FINANCIAL GROUP PCL	TISCO TB Equity	TH	THB	0.22%
CHUNGHWA TELECOM CO LTD ORD	2412 TT Equity	TW	TWD	0.21%
HK ELECTRIC INVESTMENTS LTD	2638 HK Equity	HK	HKD	0.20%
INTERNATIONAL HOLDINGS CO PJSC	IHC DH Equity	AE	AED	0.20%
PETRONAS GAS BHD	PTG MK Equity	MY	MYR	0.18%
KUWAIT FINANCE HOUSE KSC	KFH KK Equity	KW	KWD	0.18%
TAIWAN HIGH SPEED RAIL CORP ORD	2633 TT Equity	TW	TWD	0.17%
QATAR ELECTRICITY & WATER CO	QEWS QD Equity	QA	QAR	0.17%
CHANG HWA COMMERCIAL BANK ORD	2801 TT Equity	TW	TWD	0.16%
SINGAPORE AIRLINES LTD ORD	SIA SP Equity	SG	SGD	0.16%

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