

# FACTSHEET - AS OF 26-Apr-2024

## Solactive GFS Global Markets Low Volatility USD Index TR

### 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



### CHARACTERISTICS

ISIN / WKN	DE000SLOFXT5 / SLOFXT	Base Value / Base Date	1266.7 Points / 13.06.2022
Bloomberg / Reuters	/ .SLGMUT	Last Price	1468.11
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	1038		

## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.86%	2.03%	12.37%	6.78%	1.06%	15.90%
Performance (p.a.)						8.21%
Volatility (p.a.)	6.98%	6.28%	6.98%	7.27%	6.49%	8.59%
High	1499.16	1500.04	1500.04	1500.04	1500.04	1500.04
Low	1448.99	1433.31	1308.82	1302.49	1420.21	1157.37
Sharpe Ratio*	-3.70	0.51	3.06	0.22	-0.31	0.34
Max. Drawdown	-3.35%	-3.40%	-3.40%	-8.46%	-3.40%	-13.68%
VaR 95 \ 99				-12.4% \ -18.5%		-13.6% \ -21.0%
CVaR 95 \ 99				-15.8% \ -20.2%		-18.2% \ -25.0%

\* 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).

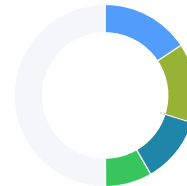
## COMPOSITION BY CURRENCIES

- JPY 15.7%
- USD 15.3%
- CNH 11.5%
- EUR 8.6%
- Others 48.9%



## COMPOSITION BY COUNTRIES

- JP 15.7%
- US 14.1%
- CN 11.8%
- IN 8.3%
- Others 50.1%



## TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
MALAYAN BANKING BHD	MAY MK Equity	MY	MYR	0.21%
SAMSUNG CARD CO LTD ORD	029780 KP Equity	KR	KRW	0.19%
MCDONALDS HOLDING CO JAPAN ORD	2702 JT Equity	JP	JPY	0.19%
SOFTBANK CORP	9434 JT Equity	JP	JPY	0.18%
INTERNATIONAL HOLDINGS CO PJSC	IHC DH Equity	AE	AED	0.18%
TISCO FINANCIAL GROUP PCL	TISCO TB Equity	TH	THB	0.18%
CHANG HWA COMMERCIAL BANK ORD	2801 TT Equity	TW	TWD	0.18%
ORACLE FINANCIAL SERVICES SOFTWARE LIMITED	OFSS IS Equity	IN	INR	0.18%
INDIAN OIL CORP LTD	IOCL IS Equity	IN	INR	0.18%
CHICONY ELECTRONIC CO LTD ORD	2385 TT Equity	TW	TWD	0.17%

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