

# FACTSHEET - AS OF 23-Apr-2024

## Solactive GFS Global Markets Value SN USD Index PR

### DESCRIPTION

The Solactive GFS Global Markets Value SN 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, maintaining sector neutrality from the starting universe.

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLOFXU3 / SLOFXU	Base Value / Base Date	1004.19 Points / 13.06.2022
Bloomberg / Reuters	/ .SVGMSUP	Last Price	1170.92
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	1043		

## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.30%	4.21%	16.91%	9.98%	2.20%	16.60%
Performance (p.a.)						8.60%
Volatility (p.a.)	10.64%	8.60%	9.90%	10.33%	9.03%	12.19%
High	1208.90	1208.90	1208.90	1208.90	1208.90	1208.90
Low	1147.28	1121.58	1001.56	1001.56	1099.12	867.06
Sharpe Ratio*	-2.82	1.50	3.23	0.47	0.20	0.27
Max. Drawdown	-5.10%	-5.10%	-5.10%	-10.81%	-5.10%	-15.25%
VaR 95 \ 99				-17.8% \ -25.6%		-19.0% \ -30.2%
CVaR 95 \ 99				-22.4% \ -29.4%		-25.6% \ -34.3%

\* 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).

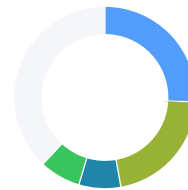
## COMPOSITION BY CURRENCIES

- USD 28.1%
- JPY 21.4%
- EUR 16.2%
- GBP 7.6%
- Others 26.8%



## COMPOSITION BY COUNTRIES

- US 25.8%
- JP 21.4%
- KR 7.4%
- GB 7.3%
- Others 38.1%



## TOP COMPONENTS AS OF 23-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
SAMSUNG ELECTRONICS CO LTD	005930 KP Equity	KR	KRW	2.54%
CITIGROUP INC	C UN Equity	US	USD	1.68%
BANK OF AMERICA CORP	BAC UN Equity	US	USD	1.57%
SHELL PLC	SHEL LN Equity	GB	GBP	1.53%
WALT DISNEY CO/THE	DIS UN Equity	US	USD	1.46%
VERIZON COMMUNICATIONS INC	VZ UN Equity	US	USD	1.42%
AT&T	T UN Equity	US	USD	1.36%
TOYOTA MOTOR CORP	7203 JT Equity	JP	JPY	1.34%
RTX CORPORATION	RTX UN Equity	US	USD	1.30%
WELLS FARGO & CO	WFC UN Equity	US	USD	1.21%

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