

## Solactive GFS Developed Markets ex North America Low Volatility USD Index TR

### DESCRIPTION

The Solactive GFS Developed Markets ex North America 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 Developed Markets ex North America Large & Mid Cap Index that exhibit Low Volatility characteristics.

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SL0F112 / SL0F11	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .SLXAUT	Last Price	1211.66
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Total Return	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 08.05.2006
Index Members	284		

## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-3.36%	-0.49%	10.16%	4.23%	-1.81%	21.17%
Performance (p.a.)						2.79%
Volatility (p.a.)	9.89%	8.45%	9.42%	9.47%	8.81%	12.24%
High	1253.73	1255.27	1255.27	1255.27	1255.27	1286.89
Low	1194.30	1194.30	1100.61	1090.96	1194.30	818.03
Sharpe Ratio*	-3.98	-0.86	1.74	-0.11	-1.22	-0.21
Max. Drawdown	-4.74%	-4.86%	-4.86%	-7.71%	-4.86%	-34.16%
VaR 95 \ 99				-15.9% \ -20.9%		-18.5% \ -30.6%
CVaR 95 \ 99				-19.4% \ -21.8%		-29.0% \ -53.2%

\* 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 CURRENCIES

- JPY 37.2%
- EUR 22.3%
- GBP 9.9%
- AUD 9.8%
- Others 20.8%



## COMPOSITION BY COUNTRIES

- JP 37.2%
- GB 9.8%
- AU 9.8%
- SG 7.0%
- Others 36.2%



## TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
MCDONALDS HOLDING CO JAPAN ORD	2702 JT Equity	JP	JPY	0.67%
SOFTBANK CORP	9434 JT Equity	JP	JPY	0.65%
OVERSEA-CHINESE BANKING CORP	OCBC SP Equity	SG	SGD	0.57%
ROYAL KPN NV	KPN NA Equity	NL	EUR	0.54%
UNIPOLSAI ASSICURAZIONI SPA	US IM Equity	IT	EUR	0.50%
UNILEVER PLC	ULVR LN Equity	GB	GBP	0.48%
TELEKOM AUSTRIA AG	TKA AV Equity	AT	EUR	0.48%
KEWPIE (QP) CORP ORD	2809 JT Equity	JP	JPY	0.47%
DBS GROUP HOLDINGS LTD	DBS SP Equity	SG	SGD	0.47%
OSAKA GAS CO LTD	9532 JT Equity	JP	JPY	0.47%

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