

Solactive GFS Developed Markets ex North America Value SN USD Index NTR

DESCRIPTION

The Solactive GFS Developed Markets ex North America 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 Developed Markets ex North America Large & Mid Cap Index that exhibit Value characteristics, maintaining sector neutrality from the starting universe.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOF138 / SLOF13	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .SVXASUN	Last Price	1410.81
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net 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	276		

FACTSHEET - AS OF 08-May-2024

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STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.51%	8.32%	16.92%	16.73%	6.54%	41.08%
Performance (p.a.)						5.04%
Volatility (p.a.)	13.19%	10.92%	11.12%	12.23%	11.10%	15.31%
High	1422.86	1422.86	1422.86	1422.86	1422.86	1422.86
Low	1351.72	1297.67	1206.63	1167.03	1291.74	662.56
Sharpe Ratio*	-0.86	3.02	2.88	0.96	1.26	-0.02
Max. Drawdown	-4.84%	-4.95%	-4.95%	-9.63%	-4.95%	-45.14%
VaR 95 \ 99				-20.3% \ -28.5%		-22.7% \ -41.2%
CVaR 95 \ 99				-25.7% \ -33.1%		-36.1% \ -59.9%

* 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

- EUR 37.7%
- JPY 34.6%
- GBP 13.9%
- HKD 4.9%
- Others 8.9%



COMPOSITION BY COUNTRIES

- JP 34.6%
- DE 14.6%
- GB 14.1%
- FR 7.9%
- Others 28.9%



TOP COMPONENTS AS OF 08-May-2024

Company	Ticker	Country	Currency	Index Weight (%)
SANOFI SA	SAN FP Equity	FR	EUR	3.30%
HSBC HOLDINGS PLC	HSBA LN Equity	GB	GBP	2.94%
BRITISH AMERICAN TOBACCO PLC	BATS LN Equity	GB	GBP	2.42%
BNP PARIBAS SA	BNP FP Equity	FR	EUR	1.94%
TAKEDA PHARMACEUTICAL	4502 JT Equity	JP	JPY	1.87%
BANCO SANTANDER SA	SAN SQ Equity	ES	EUR	1.78%
BAYER AG	BAYN GY Equity	DE	EUR	1.72%
MITSUBISHI CORP	8058 JT Equity	JP	JPY	1.70%
ANHEUSER BUSCH INBEV SA NV	ABI BB Equity	BE	EUR	1.68%
BARCLAYS PLC	BARC LN Equity	GB	GBP	1.60%

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This info service is offered exclusively by Solactive AG, Platz der Einheit 1, D-60327 Frankfurt am Main | E-Mail: indexing@solactive.com

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