

Solactive GFS Developed Markets ex North America Quality SN USD Index PR

DESCRIPTION

The Solactive GFS Developed Markets ex North America Quality 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 Quality characteristics, maintaining sector neutrality from the starting universe.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOF153 / SLOF15	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .SQXASUP	Last Price	1224.49
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price 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	-2.46%	1.68%	15.37%	6.06%	1.80%	22.45%
Performance (p.a.)						2.95%
Volatility (p.a.)	10.62%	9.02%	10.24%	11.50%	9.84%	15.31%
High	1257.16	1263.67	1263.67	1263.67	1263.67	1263.67
Low	1198.15	1193.08	1065.09	1061.39	1163.33	701.90
Sharpe Ratio*	-2.96	0.19	2.77	0.07	0.03	-0.15
Max. Drawdown	-4.69%	-5.18%	-5.18%	-10.08%	-5.18%	-39.11%
VaR 95 \ 99				-19.5% \ -27.5%		-23.5% \ -46.6%
CVaR 95 \ 99				-24.6% \ -32.0%		-37.7% \ -65.7%

* 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 39.6%
- CHF 16.9%
- GBP 16.1%
- DKK 7.2%
- Others 20.3%



COMPOSITION BY COUNTRIES

- CH 16.9%
- GB 14.8%
- NL 11.4%
- FR 10.6%
- Others 46.4%



TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
NOVO NORDISK A/S	NOVOB DC Equity	DK	DKK	6.03%
ASML HOLDING NV	ASML NA Equity	NL	EUR	5.27%
NESTLE SA	NESN SE Equity	CH	CHF	3.95%
ROCHE HOLDING AG	ROG SE Equity	CH	CHF	3.77%
LVMH MOET HENNESSY LOUIS VUITTON SE	MC FP Equity	FR	EUR	2.88%
NOVARTIS AG	NOVN SE Equity	CH	CHF	2.86%
GSK PLC	GSK LN Equity	GB	GBP	2.05%
BHP GROUP LTD	BHP AT Equity	AU	AUD	2.01%
UNILEVER PLC	ULVR LN Equity	GB	GBP	1.78%
DIAGEO PLC	DGE LN Equity	GB	GBP	1.71%

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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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