

Solactive GFS Developed Markets ex North America Value USD Index NTR

DESCRIPTION

The Solactive GFS Developed Markets ex North America Value 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.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOF1R0 / SLOF1R	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .SVXAUN	Last Price	1530.53
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	286		

STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.89%	8.87%	20.91%	21.46%	7.26%	53.05%
Performance (p.a.)						6.30%
Volatility (p.a.)	14.57%	11.61%	12.28%	12.90%	12.04%	17.27%
High	1567.75	1567.75	1567.75	1567.75	1567.75	1567.75
Low	1492.32	1398.60	1259.48	1213.81	1375.22	638.01
Sharpe Ratio*	-1.07	3.09	3.39	1.28	1.57	0.06
Max. Drawdown	-4.81%	-4.81%	-4.81%	-8.30%	-4.81%	-48.35%
VaR 95 \ 99				-21.1% \ -30.5%		-25.1% \ -48.8%
CVaR 95 \ 99				-27.2% \ -35.5%		-41.0% \ -69.7%

* 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 33.2%
- JPY 32.8%
- GBP 17.5%
- HKD 4.2%
- Others 12.3%



COMPOSITION BY COUNTRIES

- JP 32.8%
- GB 17.7%
- DE 10.2%
- FR 5.6%
- Others 33.7%



TOP COMPONENTS AS OF 25-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
SHELL PLC	SHEL LN Equity	GB	GBP	4.33%
HSBC HOLDINGS PLC	HSBA LN Equity	GB	GBP	3.58%
BNP PARIBAS SA	BNP FP Equity	FR	EUR	2.62%
BANCO SANTANDER SA	SAN SQ Equity	ES	EUR	2.59%
MITSUBISHI UFJ FINANCIAL GRO	8306 JT Equity	JP	JPY	2.52%
SUMITOMO MITSUI FINANCIAL GR	8316 JT Equity	JP	JPY	2.01%
BARCLAYS PLC	BARC LN Equity	GB	GBP	1.98%
UNICREDIT SPA	UCG IM Equity	IT	EUR	1.96%
DEUTSCHE BANK AG	DBK GY Equity	DE	EUR	1.78%
INTESA SANPAOLO SPA	ISP IM Equity	IT	EUR	1.71%

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