

# Solactive GFS Developed Markets ex United States Low Volatility USD Index PR

## DESCRIPTION

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

## HISTORICAL PERFORMANCE



## CHARACTERISTICS

|                     |                       |                        |   |
|---------------------|-----------------------|------------------------|---|
| ISIN / WKN          | DE000SLOF2H9 / SLOF2H | Base Value / Base Date | 1000 Points / 08.05.2017                    |
| Bloomberg / Reuters | / .SLXUUP             | Last Price             | 985.00                                      |
| 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       | 309                   |                        |   |

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## STATISTICS

| USD                | 30D     | 90D     | 180D    | 360D            | YTD     | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|-----------------|
| Performance        | -3.57%  | -1.39%  | 9.32%   | -0.16%          | -2.74%  | -1.50%          |
| Performance (p.a.) |         |         |         |                 |         | -0.22%          |
| Volatility (p.a.)  | 9.57%   | 8.23%   | 9.14%   | 9.20%           | 8.52%   | 12.47%          |
| High               | 1023.75 | 1028.32 | 1028.32 | 1028.32         | 1028.32 | 1146.24         |
| Low                | 970.28  | 970.28  | 895.82  | 895.82          | 970.28  | 733.34          |
| Sharpe Ratio*      | -4.29   | -1.31   | 1.59    | -0.59           | -1.61   | -0.44           |
| Max. Drawdown      | -5.22%  | -5.64%  | -5.64%  | -10.03%         | -5.64%  | -36.02%         |
| VaR 95 \ 99        |         |         |         | -16.2% \ -21.3% |         | -17.9% \ -31.2% |
| CVaR 95 \ 99       |         |         |         | -19.1% \ -22.5% |         | -29.7% \ -58.0% |

\* 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 31.5%
- EUR 19.0%
- CAD 14.3%
- GBP 8.5%
- Others 26.7%



## COMPOSITION BY COUNTRIES

- JP 31.5%
- CA 14.3%
- AU 8.5%
- GB 8.4%
- Others 37.3%



## TOP COMPONENTS AS OF 22-Apr-2024

| Company                        | Ticker         | Country | Currency | Index Weight (%) |
|--------------------------------|----------------|---------|----------|------------------|
| MCDONALDS HOLDING CO JAPAN ORD | 2702 JT Equity | JP      | JPY      | 0.63%            |
| SOFTBANK CORP                  | 9434 JT Equity | JP      | JPY      | 0.58%            |
| OVERSEA-CHINESE BANKING CORP   | OCBC SP Equity | SG      | SGD      | 0.50%            |
| ROYAL KPN NV                   | KPN NA Equity  | NL      | EUR      | 0.47%            |
| ROYAL BANK OF CANADA           | RY CT Equity   | CA      | CAD      | 0.46%            |
| UNIPOLSAI ASSICURAZIONI SPA    | US IM Equity   | IT      | EUR      | 0.45%            |
| DANONE SA                      | BN FP Equity   | FR      | EUR      | 0.43%            |
| KEWPIE (QP) CORP ORD           | 2809 JT Equity | JP      | JPY      | 0.43%            |
| TELEKOM AUSTRIA AG             | TKA AV Equity  | AT      | EUR      | 0.42%            |
| DBS GROUP HOLDINGS LTD         | DBS SP Equity  | SG      | SGD      | 0.42%            |

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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](mailto:indexing@solactive.com)

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