

Solactive GFS Developed Markets ex United States Low Volatility USD Index NTR

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	DE000SLOF2J5 / SLOF2J	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .SLXUUN	Last Price	1183.20
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	309		

FACTSHEET - AS OF 19-Apr-2024
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STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-3.64%	-1.42%	9.58%	2.04%	-3.00%	18.32%
Performance (p.a.)						2.45%
Volatility (p.a.)	8.22%	7.96%	8.96%	9.09%	8.24%	12.46%
High	1238.35	1242.27	1242.27	1242.27	1242.27	1272.12
Low	1178.75	1178.75	1074.54	1074.54	1178.75	794.26
Sharpe Ratio*	-5.07	-1.38	1.68	-0.36	-1.79	-0.23
Max. Drawdown	-4.81%	-5.11%	-5.11%	-8.65%	-5.11%	-35.75%
VaR 95 \ 99				-16.2% \ -21.1%		-17.8% \ -31.2%
CVaR 95 \ 99				-19.0% \ -22.4%		-29.5% \ -57.9%

* 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

- JPY 31.3%
- EUR 19.2%
- CAD 14.3%
- GBP 8.5%
- Others 26.7%



COMPOSITION BY COUNTRIES

- JP 31.3%
- CA 14.3%
- AU 8.5%
- GB 8.5%
- Others 37.5%



TOP COMPONENTS AS OF 19-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
MCDONALDS HOLDING CO JAPAN ORD	2702 JT Equity	JP	JPY	0.62%
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	0.46%
DANONE SA	BN FP Equity	FR	EUR	0.43%
TELEKOM AUSTRIA AG	TKA AV Equity	AT	EUR	0.43%
KEWPIE (QP) CORP ORD	2809 JT Equity	JP	JPY	0.42%
SUN LIFE FINANCIAL INC	SLF CT Equity	CA	CAD	0.42%

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