

Solactive GFS Developed Markets ex United States Value SN USD Index NTR

DESCRIPTION

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

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOF2M9 / SLOF2M	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .SVXUSUN	Last Price	1423.32
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	310		

STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.08%	5.94%	18.32%	15.04%	5.00%	42.33%
Performance (p.a.)						5.20%
Volatility (p.a.)	13.63%	10.93%	11.68%	12.19%	11.11%	15.42%
High	1455.48	1455.48	1455.48	1455.48	1455.48	1455.48
Low	1386.51	1323.94	1202.97	1187.13	1316.70	661.78
Sharpe Ratio*	-1.30	1.93	3.03	0.82	1.02	-0.01
Max. Drawdown	-4.74%	-4.74%	-4.74%	-9.10%	-4.74%	-45.38%
VaR 95 \ 99				-19.8% \ -29.4%		-22.8% \ -41.9%
CVaR 95 \ 99				-25.9% \ -33.3%		-36.6% \ -60.4%

* 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 36.8%
- EUR 34.0%
- GBP 16.2%
- HKD 3.7%
- Others 9.3%



COMPOSITION BY COUNTRIES

- JP 36.8%
- GB 16.4%
- DE 11.9%
- FR 7.4%
- Others 27.4%



TOP COMPONENTS AS OF 23-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
SHELL PLC	SHEL LN Equity	GB	GBP	3.91%
BRITISH AMERICAN TOBACCO PLC	BATS LN Equity	GB	GBP	2.43%
HSBC HOLDINGS PLC	HSBA LN Equity	GB	GBP	2.26%
SANOFI SA	SAN FP Equity	FR	EUR	1.96%
BNP PARIBAS SA	BNP FP Equity	FR	EUR	1.89%
BANCO SANTANDER SA	SAN SQ Equity	ES	EUR	1.87%
MITSUBISHI CORP	8058 JT Equity	JP	JPY	1.72%
MITSUBISHI UFJ FINANCIAL GRO	8306 JT Equity	JP	JPY	1.61%
UNICREDIT SPA	UCG IM Equity	IT	EUR	1.42%
BARCLAYS PLC	BARC LN Equity	GB	GBP	1.40%

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