# FACTSHEET - AS OF 22-Jul-2025
# Solactive GFS Developed Markets ex North America Value Style USD Index NTR

## DESCRIPTION

The Solactive GFS Developed Markets ex North America Value Style 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 Style characteristics, allocating securities between the value and the growth index based on factor score exposure.

## HISTORICAL PERFORMANCE


## CHARACTERISTICS

| | |
|---|---|
| ISIN / WKN | SLOQTN |
| Bloomberg / Reuters | / .SVSXAUN |
| Index Calculator | Solactive AG |
| Index Type | Net Total Return |
| Index Currency | USD |
| Index Members | 625 |

| | |
|---|---|
| Base Value / Base Date | 1000 Points / 08.05.2006 |
| Last Price | 2101.72 |
| Dividends | Reinvested |
| Calculation | 9:00 am to 10:50 pm (CET), every 15 seconds |
| History | Available daily back to 08.05.2006 |

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## STATISTICS

| USD | 30D | 90D | 180D | 360D | YTD | Since Inception |
|---|---|---|---|---|---|---|
| Performance | 3.88% | 10.40% | 20.13% | 22.29% | 23.09% | 110.17% |
| Performance (p.a.) | | | | | | 3.94% |
| Volatility (p.a.) | 10.69% | 10.32% | 19.45% | 16.78% | 18.60% | 18.46% |
| High | 2101.72 | 2101.72 | 2101.72 | 2101.72 | 2101.72 | 2101.72 |
| Low | 2016.09 | 1903.67 | 1659.45 | 1607.13 | 1659.45 | 451.96 |
| Sharpe Ratio* | 5.11 | 4.37 | 2.10 | 1.09 | 2.21 | -0.02 |
| Max. Drawdown | -1.91% | -2.35% | -14.43% | -14.43% | -14.43% | -63.14% |
| VaR 95 \ 99 | | | | -20.8% \ -73.6% | | -28.2% \ -52.0% |
| CVaR 95 \ 99 | | | | -44.0% \ -97.1% | | -45.5% \ -80.1% |

* 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 30.8%
- JPY 26.5%
- GBp 14.1%
- CHF 7.9%
- Others 20.7%

## COMPOSITION BY COUNTRIES

- JP 26.5%
- GB 13.4%
- FR 8.6%
- DE 8.3%
- Others 43.3%

## TOP COMPONENTS AS OF 22-Jul-2025

| Company | Ticker | Country | Currency | Index Weight (%) |
|---|---|---|---|---|
| HSBC HOLDINGS PLC | HSBA LN Equity | GB | GBp | 1.90% |
| SHELL PLC | SHEL LN Equity | GB | GBp | 1.89% |
| BANCO SANTANDER SA | SAN SQ Equity | ES | EUR | 1.63% |
| TOTALENERGIES SE | TTE FP Equity | FR | EUR | 1.62% |
| NOVARTIS AG | NOVN SE Equity | CH | CHF | 1.51% |
| NESTLE SA | NESN SE Equity | CH | CHF | 1.44% |
| MITSUBISHI UFJ FINANCIAL GRO | 8306 JT Equity | JP | JPY | 1.25% |
| AIA GROUP LTD | 1299 HK Equity | HK | HKD | 1.21% |
| BNP PARIBAS SA | BNP FP Equity | FR | EUR | 1.16% |
| TOYOTA MOTOR CORP | 7203 JT Equity | JP | JPY | 1.09% |

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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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