

FACTSHEET - AS OF 23-Jun-2025

Solactive GFS Developed Markets ex North America Value Style USD Index TR

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	SLOQTP	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	/ .SVSXAUT	Last Price	2246.36
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	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	626		

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STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	0.13%	4.97%	19.88%	21.48%	18.61%	124.64%
Performance (p.a.)						4.32%
Volatility (p.a.)	9.82%	24.88%	19.38%	16.83%	19.64%	18.48%
High	2300.22	2300.22	2300.22	2300.22	2300.22	2300.22
Low	2244.79	1843.81	1843.81	1780.32	1843.81	458.62
Sharpe Ratio*	-0.28	0.70	2.07	1.04	1.98	0.00
Max. Drawdown	-2.34%	-13.84%	-14.31%	-14.31%	-14.31%	-62.86%
VaR 95 \ 99				-20.8% \ -73.5%		-28.2% \ -52.5%
CVaR 95 \ 99				-44.0% \ -97.1%		-45.5% \ -80.7%

* 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).

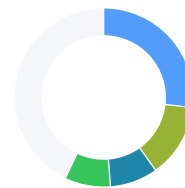
COMPOSITION BY CURRENCIES

- EUR 30.9%
- JPY 26.8%
- GBp 14.0%
- CHF 7.9%
- Others 20.4%



COMPOSITION BY COUNTRIES

- JP 26.8%
- GB 13.3%
- FR 8.6%
- CH 8.3%
- Others 42.9%



TOP COMPONENTS AS OF 23-Jun-2025

Company	Ticker	Country	Currency	Index Weight (%)
SHELL PLC	SHEL LN Equity	GB	GBp	2.02%
HSBC HOLDINGS PLC	HSBA LN Equity	GB	GBp	1.80%
TOTALENERGIES SE	TTE.FP Equity	FR	EUR	1.70%
NOVARTIS AG	NOVN SE Equity	CH	CHF	1.59%
BANCO SANTANDER SA	SAN SQ Equity	ES	EUR	1.58%
NESTLE SA	NESN SE Equity	CH	CHF	1.54%
MITSUBISHI UFJ FINANCIAL GRO	8306 JT Equity	JP	JPY	1.26%
AIA GROUP LTD	1299 HK Equity	HK	HKD	1.25%
COMMONWEALTH BANK OF AUSTRALIA	CBA AT Equity	AU	AUD	1.15%
TOYOTA MOTOR CORP	7203 JT Equity	JP	JPY	1.14%

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