

# 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	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	/ .SVSXAUN	Last Price	2544.10
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	627		

FACTSHEET - AS OF 07-Apr-2026  
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**STATISTICS**

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	0.01%	3.52%	12.72%	43.41%	4.75%	154.41%
Performance (p.a.)						4.80%
Volatility (p.a.)	20.34%	16.85%	14.08%	12.53%	16.36%	18.29%
High	2566.40	2727.79	2727.79	2727.79	2727.79	2727.79
Low	2445.32	2445.32	2216.77	1818.02	2428.63	451.96
Sharpe Ratio*	-0.18	0.68	1.69	3.23	0.94	0.06
Max. Drawdown	-4.57%	-10.36%	-10.36%	-10.36%	-10.36%	-63.14%
VaR 95 \ 99				-17.0% \ -33.1%		-27.4% \ -52.0%
CVaR 95 \ 99				-26.0% \ -45.3%		-45.1% \ -79.6%

\* 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 28.4%
- JPY 26.6%
- GBp 15.7%
- AUD 8.6%
- Others 20.6%



**COMPOSITION BY COUNTRIES**

- JP 26.6%
- GB 14.8%
- AU 8.6%
- FR 8.6%
- Others 41.3%



**TOP COMPONENTS AS OF 07-Apr-2026**

Company	Ticker	Country	Currency	Index Weight (%)
SHELL PLC	SHEL LN Equity	GB	GBp	3.05%
TOTALENERGIES SE	TTE FP Equity	FR	EUR	2.06%
BHP GROUP LTD	BHP AT Equity	AU	AUD	2.04%
HSBC HOLDINGS PLC	HSBA LN Equity	GB	GBp	1.81%
NOVARTIS AG	NOVN SE Equity	CH	CHF	1.50%
TOYOTA MOTOR CORP	7203 JT Equity	JP	JPY	1.35%
NESTLE SA	NESN SE Equity	CH	CHF	1.31%
AIA GROUP LTD	1299 HK Equity	HK	HKD	1.28%
BANCO SANTANDER SA	SAN SQ Equity	ES	EUR	1.12%
RIO TINTO PLC	RIO LN Equity	GB	GBp	1.12%

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