

FACTSHEET - AS OF 24-Apr-2024

Solactive GFS Developed Markets Europe Value USD Index PR

DESCRIPTION

The Solactive GFS Developed Markets Europe Value 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 Europe Large & Mid Cap Index that exhibit Value characteristics.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOFY25 / SLOFY2	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .SVEUUP	Last Price	1139.46
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price 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	133		

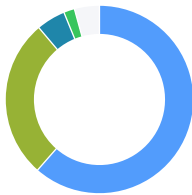
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	0.27%	10.26%	23.89%	14.25%	6.18%	13.95%
Performance (p.a.)						1.89%
Volatility (p.a.)	15.99%	13.19%	14.65%	15.78%	13.91%	23.81%
High	1172.90	1172.90	1172.90	1172.90	1172.90	1214.69
Low	1101.19	1023.09	919.70	919.70	1012.52	498.50
Sharpe Ratio*	-0.12	3.28	3.35	0.58	1.10	-0.14
Max. Drawdown	-6.11%	-6.11%	-6.36%	-11.74%	-6.11%	-58.96%
VaR 95 \ 99				-24.8% \ -37.0%		-34.1% \ -72.5%
CVaR 95 \ 99				-32.3% \ -39.2%		-58.7% \ -108.5%

* 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 61.5%
- GBP 27.4%
- SEK 5.0%
- PLN 1.9%
- Others 4.3%



COMPOSITION BY COUNTRIES

- GB 27.7%
- DE 18.0%
- FR 11.4%
- IT 9.5%
- Others 33.3%



TOP COMPONENTS AS OF 24-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
SHELL PLC	SHEL LN Equity	GB	GBP	4.90%
BANCO SANTANDER SA	SAN SQ Equity	ES	EUR	4.52%
BNP PARIBAS SA	BNP FP Equity	FR	EUR	4.48%
HSBC HOLDINGS PLC	HSBA LN Equity	GB	GBP	4.41%
UNICREDIT SPA	UCG IM Equity	IT	EUR	3.43%
BARCLAYS PLC	BARC LN Equity	GB	GBP	3.13%
INTESA SANPAOLO SPA	ISP IM Equity	IT	EUR	2.97%
BRITISH AMERICAN TOBACCO PLC	BATS LN Equity	GB	GBP	2.91%
DEUTSCHE BANK AG	DBK GY Equity	DE	EUR	2.78%
MERCEDES-BENZ GROUP AG	MBG GY Equity	DE	EUR	2.69%

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