

FACTSHEET - AS OF 15-Apr-2024

Solactive GFS Developed Markets Value SN USD Index TR

DESCRIPTION

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

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOFYE5 / SLOFYE	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .SVDMSUT	Last Price	1487.56
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	455		

STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	0.71%	5.53%	16.42%	15.47%	4.22%	48.76%
Performance (p.a.)						5.89%
Volatility (p.a.)	9.45%	8.45%	9.90%	10.52%	8.38%	15.12%
High	1534.20	1534.20	1534.20	1534.20	1534.20	1534.20
Low	1485.69	1391.43	1234.47	1234.47	1391.43	690.35
Sharpe Ratio*	0.39	2.26	3.11	0.99	1.15	0.04
Max. Drawdown	-3.04%	-3.04%	-3.39%	-9.54%	-3.04%	-41.84%
VaR 95 \ 99				-18.4% \ -22.4%		-21.9% \ -40.4%
CVaR 95 \ 99				-21.6% \ -25.8%		-36.1% \ -65.2%

* 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).

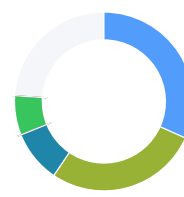
COMPOSITION BY CURRENCIES

- USD 33.2%
- JPY 27.8%
- EUR 20.2%
- GBP 10.0%
- Others 8.9%



COMPOSITION BY COUNTRIES

- US 31.7%
- JP 27.8%
- GB 9.4%
- DE 7.1%
- Others 24.0%



TOP COMPONENTS AS OF 15-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
SHELL PLC	SHEL LN Equity	GB	GBP	2.63%
VERIZON COMMUNICATIONS INC	VZ UN Equity	US	USD	2.18%
WALT DISNEY CO/THE	DIS UN Equity	US	USD	2.10%
AT&T	T UN Equity	US	USD	2.04%
RTX CORPORATION	RTX UN Equity	US	USD	1.96%
INTEL CORP	INTC UW Equity	US	USD	1.92%
BANK OF AMERICA CORP	BAC UN Equity	US	USD	1.75%
CITIGROUP INC	C UN Equity	US	USD	1.57%
MICRON TECHNOLOGY INC	MU UW Equity	US	USD	1.47%
BRITISH AMERICAN TOBACCO PLC	BATS LN Equity	GB	GBP	1.35%

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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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