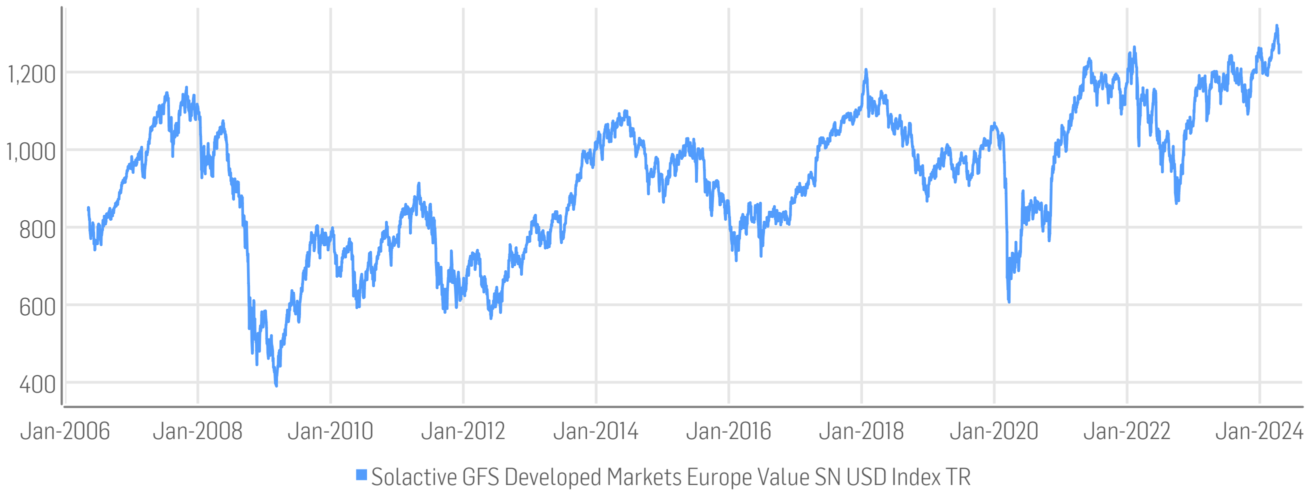
SOLACTIVE
German Index Engineering

FACTSHEET - AS OF 16-Apr-2024
Solactive GFS Developed Markets Europe Value SN USD Index TR

DESCRIPTION

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

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SL0FZG7 / SL0FZG	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .SVEUSUT	Last Price	1248.71
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	132		

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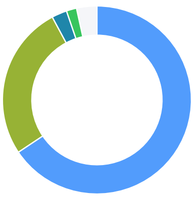
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.94%	4.37%	10.76%	4.82%	-0.48%	24.87%
Performance (p.a.)						3.25%
Volatility (p.a.)	12.90%	11.77%	13.32%	14.18%	12.02%	20.79%
High	1320.85	1320.85	1320.85	1320.85	1320.85	1320.85
Low	1248.71	1190.96	1091.18	1091.18	1190.96	606.58
Sharpe Ratio*	-1.25	1.16	1.33	-0.03	-0.57	-0.10
Max. Drawdown	-5.46%	-5.46%	-5.65%	-12.23%	-5.53%	-49.75%
VaR 95 \ 99				-23.1% \ -33.6%		-30.4% \ -64.5%
CVaR 95 \ 99				-28.9% \ -37.2%		-51.4% \ -93.7%

* 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 65.6%
- GBP 26.5%
- SEK 2.6%
- PLN 1.7%
- Others 3.5%



COMPOSITION BY COUNTRIES

- GB 26.9%
- DE 21.1%
- FR 16.0%
- ES 7.1%
- Others 29.0%

TOP COMPONENTS AS OF 16-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
SHELL PLC	SHEL LN Equity	GB	GBP	5.27%
BRITISH AMERICAN TOBACCO PLC	BATS LN Equity	GB	GBP	4.31%
ANHEUSER BUSCH INBEV SA NV	ABI BB Equity	BE	EUR	3.99%
SANOFI SA	SAN FP Equity	FR	EUR	3.60%
HSBC HOLDINGS PLC	HSBA LN Equity	GB	GBP	2.98%
BASF SE	BAS GY Equity	DE	EUR	2.94%
BNP PARIBAS SA	BNP FP Equity	FR	EUR	2.39%
BANCO SANTANDER SA	SAN SQ Equity	ES	EUR	2.31%
MERCEDES-BENZ GROUP AG	MBG GY Equity	DE	EUR	2.14%
STELLANTIS NV	STLAM IM Equity	NL	EUR	2.06%

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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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