

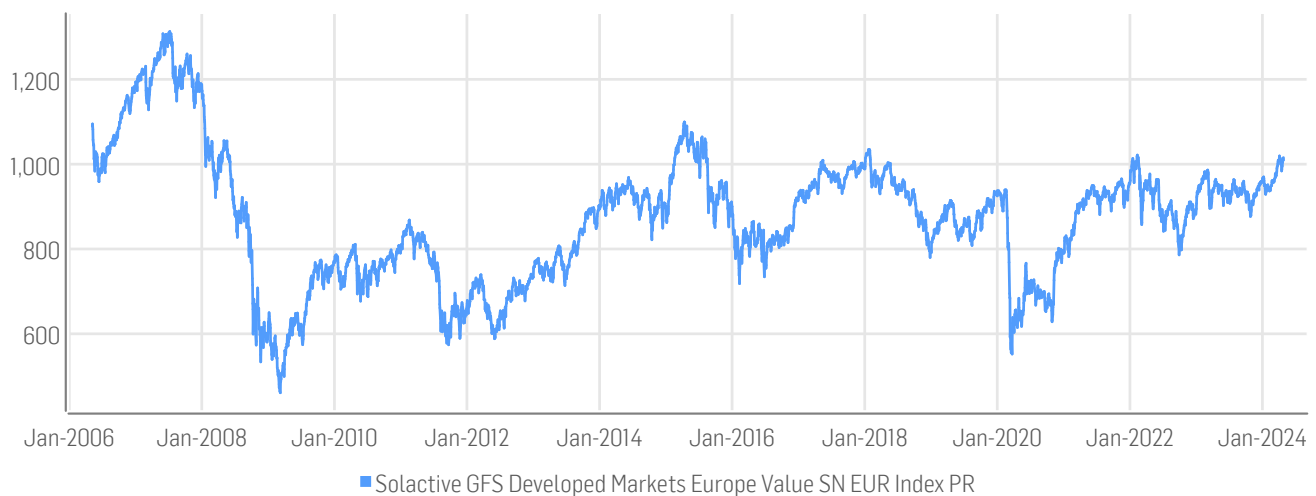
# FACTSHEET - AS OF 26-Apr-2024

## Solactive GFS Developed Markets Europe Value SN EUR Index PR

### 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	DE000SLOFZY0 / SLOFZY	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .SVEUSEP	Last Price	1015.52
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	EUR	History	Available daily back to 08.05.2006
Index Members	132		

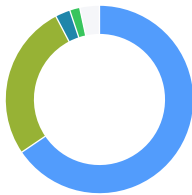
## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	1.01%	6.87%	15.85%	8.60%	5.90%	1.55%
Performance (p.a.)						0.22%
Volatility (p.a.)	10.69%	8.65%	9.28%	10.75%	9.15%	18.65%
High	1019.44	1019.44	1019.44	1019.44	1019.44	1035.02
Low	983.89	936.61	879.22	876.61	928.87	552.23
Sharpe Ratio*	0.85	3.13	3.33	0.45	1.68	-0.20
Max. Drawdown	-3.49%	-3.49%	-4.24%	-9.03%	-4.24%	-46.65%
VaR 95 \ 99				-18.6% \ -29.2%		-26.7% \ -61.2%
CVaR 95 \ 99				-24.9% \ -34.0%		-47.3% \ -85.9%

\* 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 65.5%
- GBP 26.8%
- SEK 2.6%
- PLN 1.7%
- Others 3.4%



## COMPOSITION BY COUNTRIES

- GB 27.1%
- DE 20.8%
- FR 16.0%
- ES 7.3%
- Others 28.7%



## TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
SHELL PLC	SHEL LN Equity	GB	GBP	5.21%
BRITISH AMERICAN TOBACCO PLC	BATS LN Equity	GB	GBP	4.28%
ANHEUSER BUSCH INBEV SA NV	ABI BB Equity	BE	EUR	4.03%
SANOFI SA	SAN FP Equity	FR	EUR	3.67%
HSBC HOLDINGS PLC	HSBA LN Equity	GB	GBP	3.02%
BASF SE	BAS GY Equity	DE	EUR	2.75%
BANCO SANTANDER SA	SAN SQ Equity	ES	EUR	2.49%
BNP PARIBAS SA	BNP FP Equity	FR	EUR	2.43%
MERCEDES-BENZ GROUP AG	MBG GY Equity	DE	EUR	2.06%
VODAFONE GROUP PLC	VOD LN Equity	GB	GBP	2.06%

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