

FACTSHEET - Solactive GFS Developed Markets Europe Value SN USD Index PR AS OF 17-Apr-2026



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



ANNUAL PERFORMANCE

Year	YTD	2025	2024	2023	2022	2021
Performance	9.16%	46.71%	-0.20%	12.56%	-13.16%	12.13%

CHARACTERISTICS

ISIN / WKN	DE000SLOFZE2 / SLOFZE	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .SVEUSUP	Last Price	1548.68
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	123		

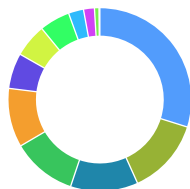
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	7.52%	7.37%	19.55%	38.19%	9.16%	54.87%
Performance (p.a.)						5.01%
Volatility (p.a.)	21.30%	20.10%	16.40%	14.79%	18.65%	19.88%
High	1548.68	1557.03	1557.03	1557.03	1557.03	1557.03
Low	1390.17	1390.17	1294.68	1120.71	1390.17	543.52
Sharpe Ratio*	6.48	1.48	2.44	2.37	1.67	0.07
Max. Drawdown	-3.48%	-10.72%	-10.72%	-10.72%	-10.72%	-53.91%
VaR 95 \ 99				-23.1% \ -38.0%		-29.9% \ -62.1%
CVaR 95 \ 99				-33.5% \ -53.2%		-48.7% \ -89.4%

* 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).

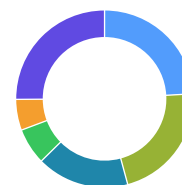
COMPOSITION BY SECTORS

- Finance 29.8%
- Consumer Non-Cyclicals 13.4%
- Energy 11.9%
- Healthcare 11.4%
- Non-Energy Materials 10.4%
- Telecommunications 6.3%
- Technology 5.9%
- Consumer Cyclicals 5.4%
- Utilities 2.7%
- Industrials 1.9%
- Business Services 0.8%
- Consumer Services 0.1%



COMPOSITION BY COUNTRIES

- United Kingdom 24.1%
- France 21.7%
- Germany 16.8%
- Netherlands 6.6%
- Belgium 5.6%
- Others 25.1%



TOP COMPONENTS AS OF 17-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
TOTALENERGIES SE	TTE FP Equity	FR	EUR	4.79%
ANHEUSER BUSCH INBEV SA NV	ABI BB Equity	BE	EUR	4.62%
BRITISH AMERICAN TOBACCO PLC	BATS LN Equity	GB	GBp	4.60%
HSBC HOLDINGS PLC	HSBA LN Equity	GB	GBp	4.32%
SANOFI SA	SAN FP Equity	FR	EUR	3.85%
BNP PARIBAS SA	BNP FP Equity	FR	EUR	3.79%
BANCO SANTANDER SA	SAN SQ Equity	ES	EUR	2.80%
BAYER AG	BAYN GY Equity	DE	EUR	2.79%
NOKIA OYJ	NOKIA FH Equity	FI	EUR	2.36%
VODAFONE GROUP PLC	VOD LN Equity	GB	GBp	2.35%

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