

# FACTSHEET - Solactive GFS Developed Markets Europe Value SN EUR Index TR

## AS OF 18-Jun-2025



### 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	2024	2023	2022	2021	2020
Performance	15.70%	11.69%	14.27%	-3.55%	24.51%	-12.12%

### CHARACTERISTICS

ISIN / WKN	DE000SLOFZ08 / SLOFZO	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .SVEUSET	Last Price	1604.64
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Total 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	122		

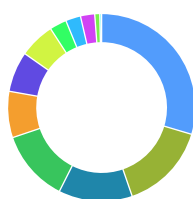
## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	0.02%	2.31%	17.52%	19.76%	15.70%	60.46%
Performance (p.a.)						6.00%
Volatility (p.a.)	10.07%	21.94%	17.95%	15.22%	18.40%	18.14%
High	1629.73	1629.73	1629.73	1629.73	1629.73	1629.73
Low	1595.47	1327.43	1327.43	1303.52	1327.43	616.31
Sharpe Ratio*	-0.16	0.35	2.05	1.19	1.91	0.22
Max. Drawdown	-1.85%	-15.52%	-16.47%	-16.47%	-16.47%	-41.83%
VaR 95 \ 99				-19.7% \ -57.3%		-25.1% \ -57.3%
CVaR 95 \ 99				-41.4% \ -72.4%		-45.8% \ -83.3%

\* 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).

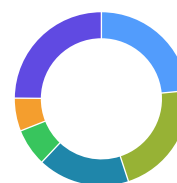
## COMPOSITION BY SECTORS

- Finance 29.6%
- Consumer Non-Cyclicals 15.1%
- Non-Energy Materials 12.7%
- Healthcare 12.4%
- Consumer Cyclicals 8.0%
- Energy 7.0%
- Telecommunications 6.1%
- Utilities 2.9%
- Technology 2.6%
- Industrials 2.4%
- Business Services 0.9%
- Consumer Services 0.3%



## COMPOSITION BY COUNTRIES

- United Kingdom 23.5%
- Germany 21.5%
- France 17.1%
- Netherlands 7.0%
- Belgium 6.1%
- Others 24.9%



## TOP COMPONENTS AS OF 18-Jun-2025

Company	Ticker	Country	Currency	Index Weight (%)
BRITISH AMERICAN TOBACCO PLC	BATS LN Equity	GB	GBp	5.11%
ANHEUSER BUSCH INBEV SA NV	ABI BB Equity	BE	EUR	4.94%
SANOFI SA	SAN FP Equity	FR	EUR	4.05%
HSBC HOLDINGS PLC	HSBA LN Equity	GB	GBp	3.83%
BAYER AG	BAYN GY Equity	DE	EUR	3.19%
BNP PARIBAS SA	BNP FP Equity	FR	EUR	2.95%
BANCO SANTANDER SA	SAN SQ Equity	ES	EUR	2.73%
GLENCORE PLC	GLEN LN Equity	GB	GBp	2.42%
BASF SE	BAS GY Equity	DE	EUR	2.40%
BARCLAYS PLC	BARC LN Equity	GB	GBp	2.30%

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Past performance should not be considered as indication or guarantee of any future results. Charts and graphs are provided for illustrative purposes.

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