

# FACTSHEET - Solactive GFS Developed Markets Europe Value SN USD Index NTR

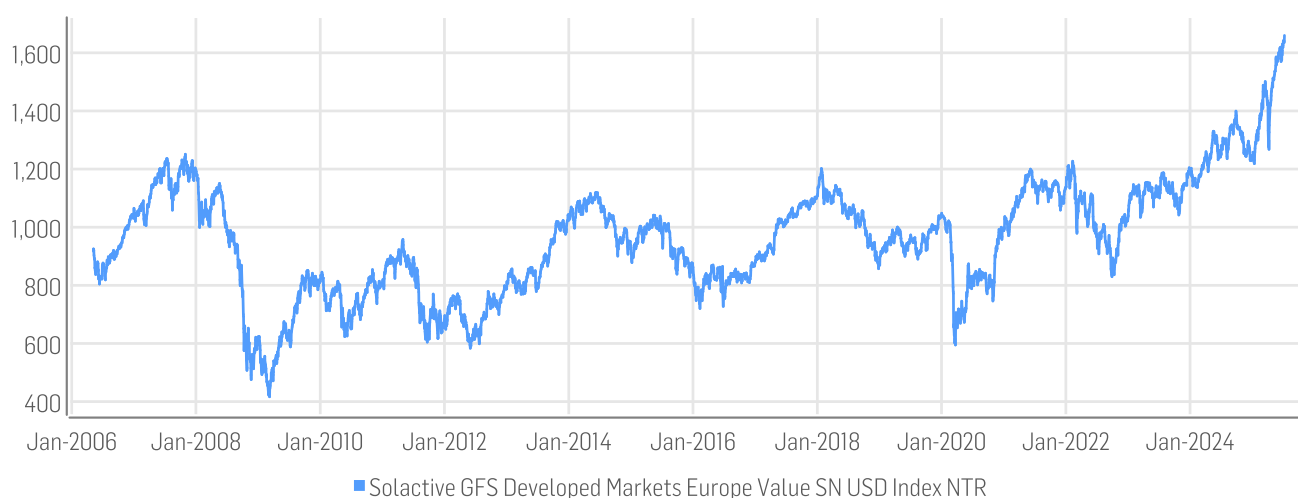
## AS OF 09-Jul-2025



### 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	33.46%	3.86%	17.26%	-10.17%	15.07%	-4.71%

### CHARACTERISTICS

ISIN / WKN	DE000SLOFZF9 / SLOFZF	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .SVEUSUN	Last Price	1659.87
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net 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	122		

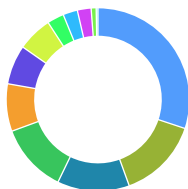
## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	3.72%	25.11%	35.34%	27.02%	33.46%	65.99%
Performance (p.a.)						6.40%
Volatility (p.a.)	14.95%	16.21%	20.79%	17.60%	20.51%	20.27%
High	1659.87	1659.87	1659.87	1659.87	1659.87	1659.87
Low	1569.97	1326.73	1218.52	1218.52	1218.52	594.70
Sharpe Ratio*	3.45	8.88	3.87	1.31	3.41	0.10
Max. Drawdown	-3.06%	-3.06%	-15.55%	-15.55%	-15.55%	-50.53%
VaR 95 \ 99				-25.6% \ -42.9%		-30.0% \ -62.1%
CVaR 95 \ 99				-42.2% \ -86.5%		-49.7% \ -91.6%

\* 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).

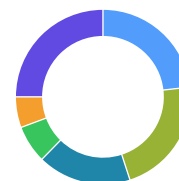
## COMPOSITION BY SECTORS

- Finance 30.1%
- Consumer Non-Cyclicals 14.4%
- Non-Energy Materials 12.7%
- Healthcare 12.2%
- Consumer Cyclicals 8.4%
- Energy 6.9%
- Telecommunications 6.2%
- Utilities 3.0%
- Technology 2.6%
- Industrials 2.4%
- Business Services 0.9%
- Consumer Services 0.3%



## COMPOSITION BY COUNTRIES

- United Kingdom 23.2%
- Germany 21.8%
- France 17.3%
- Netherlands 7.0%
- Belgium 5.7%
- Others 25.0%



## TOP COMPONENTS AS OF 09-Jul-2025

Company	Ticker	Country	Currency	Index Weight (%)
BRITISH AMERICAN TOBACCO PLC	BATS LN Equity	GB	GBP	4.86%
ANHEUSER BUSCH INBEV SA NV	ABI BB Equity	BE	EUR	4.50%
SANOFI SA	SAN FP Equity	FR	EUR	3.98%
HSBC HOLDINGS PLC	HSBA LN Equity	GB	GBP	3.84%
BAYER AG	BAYN GY Equity	DE	EUR	3.13%
BNP PARIBAS SA	BNP FP Equity	FR	EUR	2.97%
BANCO SANTANDER SA	SAN SQ Equity	ES	EUR	2.89%
GLENCORE PLC	GLEN LN Equity	GB	GBP	2.42%
BASF SE	BAS GY Equity	DE	EUR	2.42%
BARCLAYS PLC	BARC LN Equity	GB	GBP	2.33%

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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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