

# FACTSHEET - Solactive GFS Developed Markets Europe Value EUR Index PR

## AS OF 06-Jun-2025



### DESCRIPTION

The Solactive GFS Developed Markets Europe Value 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.

### HISTORICAL PERFORMANCE



### ANNUAL PERFORMANCE

| Year        | YTD    | 2024   | 2023   | 2022   | 2021   | 2020    |
|-------------|--------|--------|--------|--------|--------|---------|
| Performance | 18.63% | 10.76% | 15.73% | -3.57% | 29.06% | -19.46% |

### CHARACTERISTICS

|                     |                       |                        |   |
|---------------------|-----------------------|------------------------|---|
| ISIN / WKN          | DE000SLOFZL7 / SLOFZL | Base Value / Base Date | 1000 Points / 08.05.2017                    |
| Bloomberg / Reuters | / .SVEUEP             | Last Price             | 1395.40                                     |
| 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       | 122                   |                        |   |

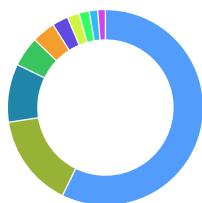
## STATISTICS

| EUR                | 30D     | 90D     | 180D    | 360D            | YTD     | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|-----------------|
| Performance        | 5.39%   | 1.83%   | 17.96%  | 20.47%          | 18.63%  | 39.54%          |
| Performance (p.a.) |         |         |         |                 |         | 4.21%           |
| Volatility (p.a.)  | 12.19%  | 26.65%  | 21.46%  | 18.31%          | 22.59%  | 21.20%          |
| High               | 1403.97 | 1403.97 | 1403.97 | 1403.97         | 1403.97 | 1403.97         |
| Low                | 1324.09 | 1133.75 | 1133.75 | 1087.96         | 1133.75 | 503.03          |
| Sharpe Ratio*      | 7.16    | 0.20    | 1.75    | 1.02            | 2.06    | 0.10            |
| Max. Drawdown      | -2.53%  | -18.88% | -18.88% | -18.88%         | -18.88% | -52.90%         |
| VaR 95 \ 99        |         |         |         | -25.6% \ -59.7% |         | -30.1% \ -63.4% |
| CVaR 95 \ 99       |         |         |         | -51.4% \ -92.0% |         | -53.6% \ -97.0% |

\* 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).

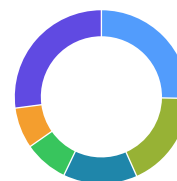
## COMPOSITION BY SECTORS

- Finance 57.2%
- Energy 15.4%
- Consumer Cyclical 9.6%
- Non-Energy Materials 4.9%
- Healthcare 3.9%
- Telecommunications 2.6%
- Utilities 2.0%
- Consumer Non-Cyclical 1.7%
- Technology 1.4%
- Industrials 1.3%



## COMPOSITION BY COUNTRIES

- United Kingdom 25.3%
- Germany 18.1%
- France 13.8%
- Spain 8.2%
- Italy 7.6%
- Others 27.1%



## TOP COMPONENTS AS OF 06-Jun-2025

| Company                     | Ticker         | Country | Currency | Index Weight (%) |
|-----------------------------|----------------|---------|----------|------------------|
| HSBC HOLDINGS PLC           | HSBA LN Equity | GB      | GBp      | 5.19%            |
| SHELL PLC                   | SHEL LN Equity | GB      | GBp      | 4.59%            |
| BNP PARIBAS SA              | BNP FP Equity  | FR      | EUR      | 4.31%            |
| BANCO SANTANDER SA          | SAN SQ Equity  | ES      | EUR      | 4.27%            |
| TOTALENERGIES SE            | TTE FP Equity  | FR      | EUR      | 3.60%            |
| BARCLAYS PLC                | BARC LN Equity | GB      | GBp      | 3.38%            |
| UBS GROUP AG                | UBSG SE Equity | CH      | CHF      | 3.15%            |
| DEUTSCHE BANK AG            | DBK GY Equity  | DE      | EUR      | 3.07%            |
| SOCIETE GENERALE SA CLASS A | GLE FP Equity  | FR      | EUR      | 2.72%            |
| MERCEDES-BENZ GROUP AG      | MBG GY Equity  | DE      | EUR      | 2.57%            |

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