

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

## 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	22.99%	17.02%	22.73%	1.21%	33.90%	-17.15%

### CHARACTERISTICS

ISIN / WKN	DE000SLOFZN3 / SLOFZN	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .SVEUET	Last Price	2040.08
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		

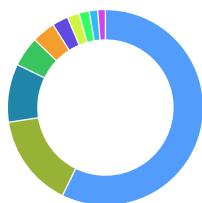
## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	7.07%	5.16%	22.37%	26.79%	22.99%	104.01%
Performance (p.a.)						9.23%
Volatility (p.a.)	12.36%	26.85%	21.56%	18.39%	22.69%	21.21%
High	2043.05	2043.05	2043.05	2043.05	2043.05	2043.05
Low	1905.31	1615.40	1615.40	1515.81	1615.40	567.92
Sharpe Ratio*	10.33	0.76	2.25	1.36	2.63	0.33
Max. Drawdown	-2.38%	-18.55%	-18.55%	-18.55%	-18.55%	-48.09%
VaR 95 \ 99				-25.4% \ -59.6%		-29.4% \ -63.4%
CVaR 95 \ 99				-51.2% \ -91.9%		-53.3% \ -96.6%

\* 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).

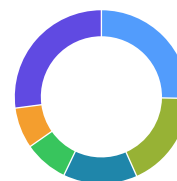
## COMPOSITION BY SECTORS

- Finance 57.2%
- Energy 15.4%
- Consumer Cyclicals 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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