

# FACTSHEET - Solactive GFS Developed Markets Europe Value SN USD Index PR AS OF 07-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	2.34%	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	1451.95
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		

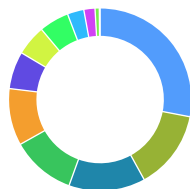
## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	1.57%	2.14%	12.00%	39.06%	2.34%	45.20%
Performance (p.a.)						4.27%
Volatility (p.a.)	19.03%	18.17%	15.50%	14.59%	17.60%	19.86%
High	1463.01	1557.03	1557.03	1557.03	1557.03	1557.03
Low	1390.17	1390.17	1281.70	1078.00	1390.17	543.52
Sharpe Ratio*	0.90	0.29	1.43	2.47	0.31	0.03
Max. Drawdown	-4.60%	-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).

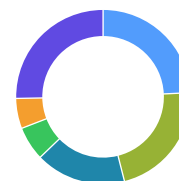
## COMPOSITION BY SECTORS

- Finance 28.0%
- Consumer Non-Cyclicals 14.0%
- Energy 13.5%
- Healthcare 11.3%
- Non-Energy Materials 10.1%
- Telecommunications 6.6%
- Technology 5.4%
- Consumer Cyclicals 5.3%
- Utilities 2.9%
- Industrials 2.0%
- Business Services 0.8%
- Consumer Services 0.1%



## COMPOSITION BY COUNTRIES

- United Kingdom 24.2%
- France 21.8%
- Germany 16.8%
- Netherlands 6.3%
- Belgium 5.6%
- Others 25.3%



## TOP COMPONENTS AS OF 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
TOTALENERGIES SE	TTE FP Equity	FR	EUR	5.43%
BRITISH AMERICAN TOBACCO PLC	BATS LN Equity	GB	GBp	5.12%
ANHEUSER BUSCH INBEV SA NV	ABI BB Equity	BE	EUR	4.60%
HSBC HOLDINGS PLC	HSBA LN Equity	GB	GBp	4.17%
SANOFI SA	SAN FP Equity	FR	EUR	3.95%
BNP PARIBAS SA	BNP FP Equity	FR	EUR	3.52%
BAYER AG	BAYN GY Equity	DE	EUR	2.78%
BANCO SANTANDER SA	SAN SQ Equity	ES	EUR	2.58%
GLENCORE PLC	GLEN LN Equity	GB	GBp	2.47%
VODAFONE GROUP PLC	VOD LN Equity	GB	GBp	2.46%

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