

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

## 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	4.38%	33.87%	10.80%	13.29%	-4.28%	23.81%

### CHARACTERISTICS

ISIN / WKN	DE000SLOFZZ7 / SLOFZZ	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .SVEUSEN	Last Price	1834.63
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	EUR	History	Available daily back to 08.05.2006
Index Members	123		

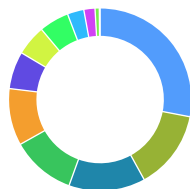
## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	2.05%	3.69%	13.09%	40.85%	4.38%	83.46%
Performance (p.a.)						7.04%
Volatility (p.a.)	15.94%	14.95%	12.79%	12.35%	14.48%	17.68%
High	1843.05	1920.24	1920.24	1920.24	1920.24	1920.24
Low	1756.54	1756.54	1604.09	1341.38	1756.54	604.24
Sharpe Ratio*	1.63	0.93	2.07	3.21	1.08	0.29
Max. Drawdown	-4.18%	-8.52%	-8.52%	-8.52%	-8.52%	-42.73%
VaR 95 \ 99				-18.3% \ -32.3%		-24.6% \ -56.9%
CVaR 95 \ 99				-28.4% \ -42.6%		-44.3% \ -81.0%

\* 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).

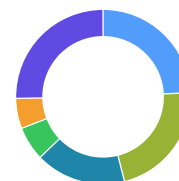
## COMPOSITION BY SECTORS

- Finance 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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