

FACTSHEET - Solactive GFS Developed Markets Europe Quality USD Index PR

AS OF 11-Aug-2025



DESCRIPTION

The Solactive GFS Developed Markets Europe Quality 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 Quality characteristics.

HISTORICAL PERFORMANCE



ANNUAL PERFORMANCE

Year	YTD	2024	2023	2022	2021	2020
Performance	20.92%	0.08%	16.70%	-14.68%	15.72%	-0.29%

CHARACTERISTICS

ISIN / WKN	DE000SLOFY58 / SLOFY5	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .SQUEUUP	Last Price	1454.41
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		

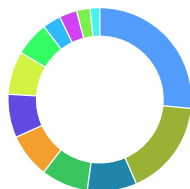
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	0.71%	5.06%	11.85%	10.74%	20.92%	45.44%
Performance (p.a.)						4.64%
Volatility (p.a.)	10.06%	10.45%	17.87%	14.87%	16.69%	16.58%
High	1477.23	1477.23	1477.23	1477.23	1477.23	1477.23
Low	1422.69	1384.37	1209.61	1194.88	1195.46	683.06
Sharpe Ratio*	0.46	1.71	1.18	0.44	1.93	0.02
Max. Drawdown	-3.31%	-3.31%	-12.28%	-12.28%	-12.28%	-40.53%
VaR 95 \ 99				-19.7% \ -36.0%		-24.2% \ -52.6%
CVaR 95 \ 99				-36.9% \ -92.2%		-40.6% \ -74.2%

* 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 26.6%
- Consumer Non-Cyclicals 16.9%
- Industrials 8.7%
- Energy 8.3%
- Telecommunications 7.8%
- Healthcare 7.6%
- Technology 7.6%
- Utilities 6.1%
- Non-Energy Materials 3.2%
- Consumer Cyclicals 3.1%
- Business Services 2.4%
- Consumer Services 1.7%



COMPOSITION BY COUNTRIES

- United Kingdom 36.6%
- Switzerland 15.6%
- Spain 10.5%
- France 8.2%
- Germany 7.8%
- Others 21.3%



TOP COMPONENTS AS OF 11-Aug-2025

Company	Ticker	Country	Currency	Index Weight (%)
ROCHE HOLDING AG	ROG SE Equity	CH	CHF	4.48%
UNILEVER PLC	ULVR LN Equity	GB	GBp	4.35%
SHELL PLC	SHEL LN Equity	GB	GBp	4.15%
NESTLE SA	NESN SE Equity	CH	CHF	3.71%
BANCO BILBAO VIZCAYA ARGENTARIA SA	BBVA SQ Equity	ES	EUR	3.59%
RELX PLC	REL LN Equity	GB	GBp	3.49%
DEUTSCHE TELEKOM AG	DTE GY Equity	DE	EUR	3.27%
BANCO SANTANDER SA	SAN SQ Equity	ES	EUR	3.03%
LLOYDS BANKING GROUP PLC	LLOY LN Equity	GB	GBp	2.45%
UBS GROUP AG	UBSG SE Equity	CH	CHF	2.44%

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