

FACTSHEET - AS OF 26-Apr-2024

Solactive GFS Developed Markets Europe Quality USD Index NTR

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



CHARACTERISTICS

ISIN / WKN	DE000SLOFY66 / SLOFY6	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .SQUUUN	Last Price	1516.81
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	USD	History	Available daily back to 08.05.2006
Index Members	131		

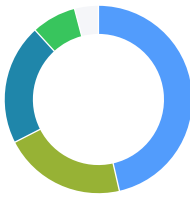
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.50%	4.07%	19.47%	11.31%	5.29%	51.68%
Performance (p.a.)						6.16%
Volatility (p.a.)	11.52%	9.53%	10.80%	12.00%	10.59%	16.97%
High	1544.07	1544.83	1544.83	1544.83	1544.83	1544.83
Low	1475.89	1444.39	1276.69	1269.59	1401.67	743.63
Sharpe Ratio*	-1.92	1.29	3.53	0.51	1.12	0.05
Max. Drawdown	-4.42%	-4.46%	-4.46%	-9.45%	-4.46%	-36.33%
VaR 95 \ 99				-19.7% \ -27.3%		-25.2% \ -53.3%
CVaR 95 \ 99				-24.9% \ -31.5%		-41.5% \ -73.1%

* 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 CURRENCIES

- EUR 46.4%
- CHF 21.1%
- GBP 20.7%
- DKK 7.7%
- Others 4.1%



COMPOSITION BY COUNTRIES

- CH 21.1%
- GB 19.7%
- NL 14.3%
- FR 10.9%
- Others 34.1%



TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
ASML HOLDING NV	ASML NA Equity	NL	EUR	6.73%
NOVO NORDISK A/S	NOVOB DC Equity	DK	DKK	6.11%
NOVARTIS AG	NOVN SE Equity	CH	CHF	4.14%
ROCHE HOLDING AG	ROG SE Equity	CH	CHF	3.91%
NESTLE SA	NESN SE Equity	CH	CHF	3.89%
LVMH MOET HENNESSY LOUIS VUITTON SE	MC FP Equity	FR	EUR	3.85%
GSK PLC	GSK LN Equity	GB	GBP	2.98%
TOTALENERGIES SE	TTE FP Equity	FR	EUR	2.94%
ALLIANZ SE	ALV GY Equity	DE	EUR	2.47%
UNILEVER PLC	ULVR LN Equity	GB	GBP	2.31%

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