

# FACTSHEET - Solactive GFS Developed Markets Europe Quality USD Index TR

## AS OF 06-Jun-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	22.95%	3.79%	20.42%	-11.57%	19.35%	2.41%

### CHARACTERISTICS

ISIN / WKN	DE000SLOFY74 / SLOFY7	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .SQUEUT	Last Price	1912.98
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	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	123		

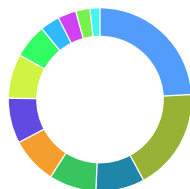
## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	4.00%	8.03%	18.30%	16.66%	22.95%	91.30%
Performance (p.a.)						8.36%
Volatility (p.a.)	10.04%	22.80%	18.05%	15.27%	18.69%	16.68%
High	1919.12	1919.12	1919.12	1919.12	1919.12	1919.12
Low	1821.89	1581.76	1545.56	1545.56	1547.27	758.01
Sharpe Ratio*	5.68	1.43	2.01	0.83	3.07	0.24
Max. Drawdown	-1.32%	-11.86%	-11.86%	-11.86%	-11.86%	-35.35%
VaR 95 \ 99				-19.3% \ -35.4%		-24.2% \ -52.6%
CVaR 95 \ 99				-37.8% \ -92.2%		-40.7% \ -74.0%

\* 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).

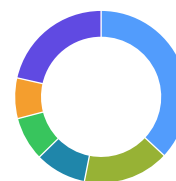
## COMPOSITION BY SECTORS

- Finance 24.1%
- Consumer Non-Cyclicals 18.0%
- Technology 8.6%
- Healthcare 8.3%
- Industrials 8.2%
- Telecommunications 8.0%
- Energy 7.8%
- Utilities 6.0%
- Consumer Cyclicals 3.4%
- Non-Energy Materials 3.2%
- Business Services 2.5%
- Consumer Services 1.8%



## COMPOSITION BY COUNTRIES

- United Kingdom 36.9%
- Switzerland 16.2%
- Spain 9.6%
- Germany 8.2%
- France 7.6%
- Others 21.5%



## TOP COMPONENTS AS OF 06-Jun-2025

Company	Ticker	Country	Currency	Index Weight (%)
ROCHE HOLDING AG	ROG SE Equity	CH	CHF	4.87%
UNILEVER PLC	ULVR LN Equity	GB	GBp	4.58%
NESTLE SA	NESN SE Equity	CH	CHF	4.45%
SHELL PLC	SHEL LN Equity	GB	GBp	4.01%
RELX PLC	REL LN Equity	GB	GBp	3.95%
DEUTSCHE TELEKOM AG	DTE GY Equity	DE	EUR	3.67%
BANCO BILBAO VIZCAYA ARGENTARIA SA	BBVA SQ Equity	ES	EUR	2.94%
BANCO SANTANDER SA	SAN SQ Equity	ES	EUR	2.67%
GSK PLC	GSK LN Equity	GB	GBp	2.39%
LLOYDS BANKING GROUP PLC	LLOY LN Equity	GB	GBp	2.34%

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