

FACTSHEET - Solactive GFS Developed Markets Quality SN USD Index PR

AS OF 27-Jun-2025



DESCRIPTION

The Solactive GFS Developed Markets Quality 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 Large & Mid Cap Index that exhibit Quality characteristics, maintaining sector neutrality from the starting universe.

HISTORICAL PERFORMANCE



ANNUAL PERFORMANCE

Year	YTD	2024	2023	2022	2021	2020
Performance	9.97%	19.09%	21.50%	-13.76%	22.43%	9.46%

CHARACTERISTICS

ISIN / WKN	DE000SLOFYF2 / SLOFYF	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .SQDMSUP	Last Price	2264.58
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	428		

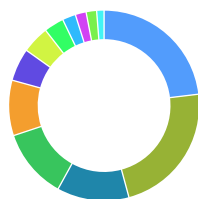
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	3.42%	8.45%	8.68%	15.05%	9.97%	126.46%
Performance (p.a.)						10.57%
Volatility (p.a.)	9.67%	20.38%	16.76%	14.09%	16.75%	15.96%
High	2264.58	2264.58	2264.58	2264.58	2264.58	2264.58
Low	2189.60	1883.73	1883.73	1883.73	1883.73	828.51
Sharpe Ratio*	4.79	1.70	0.84	0.78	1.03	0.39
Max. Drawdown	-2.02%	-10.54%	-14.66%	-14.66%	-14.66%	-34.70%
VaR 95 \ 99				-20.2% \ -37.9%		-21.8% \ -45.1%
CVaR 95 \ 99				-34.3% \ -71.0%		-38.8% \ -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).

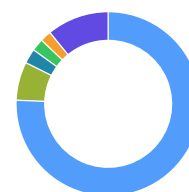
COMPOSITION BY SECTORS

- Finance 23.1%
- Technology 22.7%
- Industrials 12.2%
- Healthcare 11.9%
- Consumer Non-Cyclicals 9.4%
- Telecommunications 5.5%
- Non-Energy Materials 4.6%
- Business Services 3.4%
- Energy 2.3%
- Consumer Cyclical 1.8%
- Utilities 1.8%
- Consumer Services 1.3%



COMPOSITION BY COUNTRIES

- United States 75.6%
- United Kingdom 6.8%
- Australia 2.6%
- Switzerland 2.2%
- Germany 2.0%
- Others 10.9%



TOP COMPONENTS AS OF 27-Jun-2025

Company	Ticker	Country	Currency	Index Weight (%)
APPLE INC	AAPL UN Equity	US	USD	4.47%
NETFLIX INC	NFLX UN Equity	US	USD	4.38%
ORACLE CORP	ORCL UN Equity	US	USD	3.29%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	2.46%
VISA INC-CLASS A SHARES	V UN Equity	US	USD	2.38%
ELI LILLY & CO	LLY UN Equity	US	USD	2.31%
GE AEROSPACE	GE UN Equity	US	USD	2.05%
ABBVIE INC	ABBV UN Equity	US	USD	1.86%
MASTERCARD INC-CLASS A	MA UN Equity	US	USD	1.86%
INTERNATIONAL BUSINESS MACHINES CORP	IBM UN Equity	US	USD	1.62%

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