

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

## AS OF 09-Jul-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	13.34%	21.72%	24.37%	-11.55%	25.22%	12.10%

### CHARACTERISTICS

ISIN / WKN	DE000SLOFYH8 / SLOFYH	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .SQDMSUT	Last Price	2822.73
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	427		

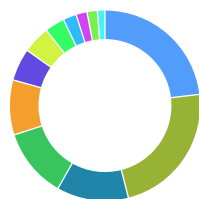
## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	3.33%	17.90%	14.89%	16.54%	13.34%	182.27%
Performance (p.a.)						13.54%
Volatility (p.a.)	10.06%	11.39%	16.81%	14.12%	16.34%	15.93%
High	2835.29	2835.29	2835.29	2835.29	2835.29	2835.29
Low	2699.47	2394.10	2292.83	2292.83	2292.83	897.26
Sharpe Ratio*	4.44	7.97	1.68	0.88	1.40	0.58
Max. Drawdown	-1.97%	-2.02%	-14.29%	-14.29%	-14.29%	-34.42%
VaR 95 \ 99				-19.8% \ -37.9%		-21.6% \ -45.1%
CVaR 95 \ 99				-34.1% \ -70.8%		-38.6% \ -72.9%

\* 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).

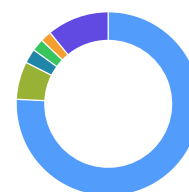
## COMPOSITION BY SECTORS

- Finance 23.1%
- Technology 22.9%
- Industrials 12.2%
- Healthcare 11.8%
- Consumer Non-Cyclicals 9.3%
- Telecommunications 5.5%
- Non-Energy Materials 4.7%
- Business Services 3.3%
- Energy 2.3%
- Consumer Cyclical 1.9%
- Utilities 1.8%
- Consumer Services 1.3%



## COMPOSITION BY COUNTRIES

- United States 75.8%
- United Kingdom 6.6%
- Australia 2.5%
- Switzerland 2.2%
- Germany 1.9%
- Others 10.9%



## TOP COMPONENTS AS OF 09-Jul-2025

Company	Ticker	Country	Currency	Index Weight (%)
APPLE INC	AAPL UN Equity	US	USD	4.62%
NETFLIX INC	NFLX UN Equity	US	USD	4.19%
ORACLE CORP	ORCL UN Equity	US	USD	3.63%
VISA INC-CLASS A SHARES	V UN Equity	US	USD	2.40%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	2.39%
ELI LILLY & CO	LLY UN Equity	US	USD	2.31%
GE AEROSPACE	GE UN Equity	US	USD	1.98%
ABBVIE INC	ABBV UN Equity	US	USD	1.91%
MASTERCARD INC-CLASS A	MA UN Equity	US	USD	1.88%
INTERNATIONAL BUSINESS MACHINES CORP	IBM UN Equity	US	USD	1.59%

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