

# FACTSHEET - AS OF 26-Apr-2024

## Solactive GFS Developed Markets Europe Quality EUR Index PR

### 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	DE000SLOFZP8 / SLOFZP	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .SQEUEP	Last Price	1278.59
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	EUR	History	Available daily back to 08.05.2006
Index Members	131		

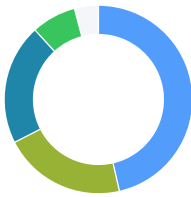
## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.89%	4.56%	16.50%	11.27%	7.51%	27.86%
Performance (p.a.)						3.59%
Volatility (p.a.)	9.86%	7.72%	7.79%	9.20%	8.10%	14.81%
High	1295.47	1295.47	1295.47	1295.47	1295.47	1295.47
Low	1254.06	1224.62	1103.15	1097.50	1177.77	694.01
Sharpe Ratio*	-1.44	2.06	4.16	0.82	2.59	-0.02
Max. Drawdown	-3.20%	-3.20%	-3.20%	-6.28%	-3.20%	-34.63%
VaR 95 \ 99				-15.3% \ -23.4%		-21.7% \ -44.5%
CVaR 95 \ 99				-20.6% \ -29.6%		-37.0% \ -67.1%

\* 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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