

# FACTSHEET - AS OF 20-May-2025

## Solactive GFS Developed Markets Quality Style EUR Index TR

### DESCRIPTION

The Solactive GFS Developed Markets Quality Style 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 Style characteristics.

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	SLOMN6	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .SQSDMET	Last Price	2962.34
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Total 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	300		

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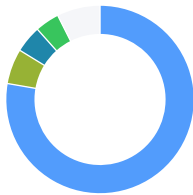
## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	12.31%	-9.71%	-3.63%	5.04%	-5.51%	196.23%
Performance (p.a.)						14.48%
Volatility (p.a.)	20.64%	26.89%	20.86%	18.37%	22.65%	17.74%
High	2989.99	3280.87	3282.31	3282.31	3282.31	3282.31
Low	2562.95	2562.95	2562.95	2562.95	2562.95	940.48
Sharpe Ratio*	14.96	-1.34	-0.45	0.16	-0.70	0.69
Max. Drawdown	-2.83%	-21.88%	-21.92%	-21.92%	-21.92%	-31.62%
VaR 95 \ 99				-31.4% \ -55.9%		-26.5% \ -53.1%
CVaR 95 \ 99				-48.4% \ -82.7%		-43.8% \ -75.3%

\* 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).

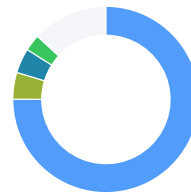
## COMPOSITION BY CURRENCIES

- USD 77.7%
- EUR 6.0%
- JPY 4.6%
- CHF 4.2%
- Others 7.4%



## COMPOSITION BY COUNTRIES

- US 75.0%
- JP 4.6%
- CH 4.3%
- NL 2.9%
- Others 13.1%



## TOP COMPONENTS AS OF 20-May-2025

Company	Ticker	Country	Currency	Index Weight (%)
NVIDIA CORP	NVDA UW Equity	US	USD	5.30%
MICROSOFT CORP	MSFT UW Equity	US	USD	5.29%
META PLATFORMS INC	META UW Equity	US	USD	4.90%
APPLE INC	AAPL UW Equity	US	USD	4.69%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	4.65%
VISA INC-CLASS A SHARES	V UN Equity	US	USD	3.75%
ELI LILLY & CO	LLY UN Equity	US	USD	3.12%
NETFLIX INC	NFLX UW Equity	US	USD	2.32%
COSTCO WHOLESALE CORP	COST UW Equity	US	USD	2.23%
MASTERCARD INC-CLASS A	MA UN Equity	US	USD	2.18%

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