

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

## AS OF 07-Apr-2026



### 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	2025	2024	2023	2022	2021
Performance	-0.35%	36.08%	3.06%	19.73%	-12.16%	18.71%

### CHARACTERISTICS

ISIN / WKN	DE000SLOFY66 / SLOFY6	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .SQUEUUN	Last Price	2013.26
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net 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	124		

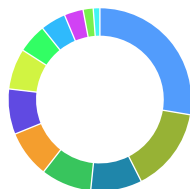
## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.01%	-0.79%	6.74%	25.71%	-0.35%	101.33%
Performance (p.a.)						8.17%
Volatility (p.a.)	19.15%	17.05%	13.91%	12.48%	16.50%	16.33%
High	2068.13	2191.80	2191.80	2191.80	2191.80	2191.80
Low	1948.11	1948.11	1871.04	1642.96	1948.11	743.63
Sharpe Ratio*	-0.80	-0.40	0.76	1.80	-0.30	0.28
Max. Drawdown	-5.80%	-11.12%	-11.12%	-11.12%	-11.12%	-36.33%
VaR 95 \ 99				-17.9% \ -34.1%		-23.4% \ -51.8%
CVaR 95 \ 99				-28.0% \ -52.0%		-39.7% \ -72.5%

\* 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 27.7%
- Consumer Non-Cyclicals 14.9%
- Healthcare 9.1%
- Energy 8.9%
- Industrials 8.3%
- Telecommunications 8.0%
- Utilities 7.2%
- Technology 5.2%
- Consumer Cyclical 4.5%
- Non-Energy Materials 3.4%
- Business Services 1.8%
- Consumer Services 1.2%



## COMPOSITION BY COUNTRIES

- United Kingdom 32.8%
- Switzerland 17.7%
- Spain 10.9%
- Italy 8.9%
- France 8.2%
- Others 21.5%



## TOP COMPONENTS AS OF 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
ROCHE HOLDING AG	ROP SE Equity	CH	CHF	5.12%
SHELL PLC	SHEL LN Equity	GB	GBp	4.72%
NESTLE SA	NESN SE Equity	CH	CHF	4.05%
BANCO BILBAO VIZCAYA ARGENTARIA SA	BBVA SQ Equity	ES	EUR	3.77%
DEUTSCHE TELEKOM AG	DTE GY Equity	DE	EUR	3.30%
BANCO SANTANDER SA	SAN SQ Equity	ES	EUR	3.24%
UNILEVER PLC	ULVR LN Equity	GB	GBp	3.13%
GSK PLC	GSK LN Equity	GB	GBp	2.83%
LLOYDS BANKING GROUP PLC	LLOY LN Equity	GB	GBp	2.48%
ENEL SPA	ENEL IM Equity	IT	EUR	2.43%

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