

FACTSHEET - Solactive GFS Developed Markets ex North America Quality SN USD Index NTR AS OF 07-Apr-2026



DESCRIPTION

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

HISTORICAL PERFORMANCE



ANNUAL PERFORMANCE

Year	YTD	2025	2024	2023	2022	2021
Performance	-0.58%	36.10%	1.52%	16.70%	-9.76%	17.53%

CHARACTERISTICS

ISIN / WKN	DE000SLOF161 / SLOF16	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .SQXASUN	Last Price	1999.29
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	272		

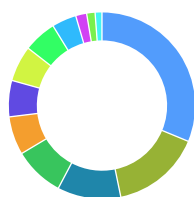
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.51%	-2.02%	6.76%	28.24%	-0.58%	99.93%
Performance (p.a.)						8.08%
Volatility (p.a.)	21.51%	17.61%	14.39%	12.86%	17.09%	15.08%
High	2052.69	2192.37	2192.37	2192.37	2192.37	2192.37
Low	1928.23	1928.23	1852.64	1601.81	1928.23	763.14
Sharpe Ratio*	-0.96	-0.66	0.73	1.95	-0.34	0.29
Max. Drawdown	-6.06%	-12.05%	-12.05%	-12.05%	-12.05%	-34.81%
VaR 95 \ 99				-18.3% \ -36.2%		-21.9% \ -44.8%
CVaR 95 \ 99				-28.2% \ -50.9%		-36.6% \ -65.6%

* 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).

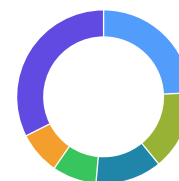
COMPOSITION BY SECTORS

- Finance 31.3%
- Healthcare 15.5%
- Consumer Non-Cyclicals 11.0%
- Industrials 8.7%
- Non-Energy Materials 6.6%
- Telecommunications 6.3%
- Consumer Cyclical 6.2%
- Technology 5.7%
- Utilities 4.2%
- Energy 1.9%
- Business Services 1.5%
- Consumer Services 1.2%



COMPOSITION BY COUNTRIES

- United Kingdom 24.3%
- Switzerland 14.8%
- Japan 12.3%
- France 8.2%
- Australia 8.0%
- Others 32.4%



TOP COMPONENTS AS OF 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
ROCHE HOLDING AG	ROP SE Equity	CH	CHF	3.65%
ASTRAZENECA PLC	AZN LN Equity	GB	GBp	3.18%
HSBC HOLDINGS PLC	HSBA LN Equity	GB	GBp	2.98%
NOVARTIS AG	NOVN SE Equity	CH	CHF	2.75%
BHP GROUP LTD	BHP AT Equity	AU	AUD	2.54%
NESTLE SA	NESN SE Equity	CH	CHF	2.40%
BANCO BILBAO VIZCAYA ARGENTARIA SA	BBVA SQ Equity	ES	EUR	2.25%
UNILEVER PLC	ULVR LN Equity	GB	GBp	2.01%
BANCO SANTANDER SA	SAN SQ Equity	ES	EUR	1.96%
DEUTSCHE TELEKOM AG	DTE GY Equity	DE	EUR	1.89%

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