

# FACTSHEET - Solactive GFS Developed Markets Quality USD Index NTR

## AS OF 07-Apr-2026



### DESCRIPTION

The Solactive GFS Developed Markets 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 Large & Mid Cap Index that exhibit Quality characteristics.

### HISTORICAL PERFORMANCE



### ANNUAL PERFORMANCE

Year	YTD	2025	2024	2023	2022	2021
Performance	-0.87%	19.50%	17.91%	22.49%	-11.83%	23.83%

### CHARACTERISTICS

ISIN / WKN	DE000SLOFX42 / SLOFX4	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .SQDMUN	Last Price	2800.31
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	423		

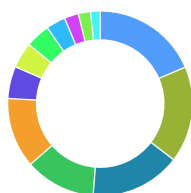
## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.03%	-1.93%	1.90%	21.16%	-0.87%	180.03%
Performance (p.a.)						12.24%
Volatility (p.a.)	13.16%	11.74%	10.50%	10.04%	11.53%	15.08%
High	2868.07	2979.84	2979.84	2979.84	2979.84	2979.84
Low	2733.36	2733.36	2691.27	2315.99	2733.36	916.37
Sharpe Ratio*	-1.96	-0.96	0.02	1.78	-0.60	0.57
Max. Drawdown	-4.70%	-8.27%	-8.27%	-8.27%	-8.27%	-32.89%
VaR 95 \ 99				-16.2% \ -25.1%		-20.5% \ -43.4%
CVaR 95 \ 99				-20.6% \ -26.1%		-36.4% \ -68.7%

\* 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).

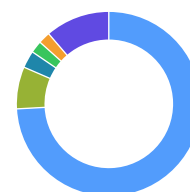
## COMPOSITION BY SECTORS

- Finance 18.6%
- Healthcare 16.8%
- Technology 15.8%
- Industrials 12.4%
- Consumer Non-Cyclicals 12.3%
- Energy 5.6%
- Non-Energy Materials 4.5%
- Telecommunications 4.3%
- Consumer Cyclicals 3.4%
- Consumer Services 2.5%
- Utilities 2.1%
- Business Services 1.7%



## COMPOSITION BY COUNTRIES

- United States 74.1%
- United Kingdom 7.4%
- Switzerland 3.0%
- Japan 2.1%
- France 2.1%
- Others 11.3%



## TOP COMPONENTS AS OF 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
APPLE INC	AAPL UN Equity	US	USD	4.89%
ELI LILLY & CO	LLY UN Equity	US	USD	2.93%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	2.32%
ABBVIE INC	ABBV UN Equity	US	USD	2.30%
VISA INC-CLASS A SHARES	V UN Equity	US	USD	2.11%
NETFLIX INC	NFLX UN Equity	US	USD	2.11%
MASTERCARD INC-CLASS A	MA UN Equity	US	USD	1.93%
CATERPILLAR INC	CAT UN Equity	US	USD	1.86%
WALMART INC	WMT UN Equity	US	USD	1.72%
GE AEROSPACE	GE UN Equity	US	USD	1.50%

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