

# FACTSHEET - Solactive GFS Developed Markets Quality SN USD Index PR AS OF 07-Apr-2026



## DESCRIPTION

The Solactive GFS Developed Markets 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 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	-2.32%	19.39%	19.09%	21.50%	-13.76%	22.43%

## CHARACTERISTICS

ISIN / WKN	DE000SLOFYF2 / SLOFYF	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/..SQDMSUP	Last Price	2401.41
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	USD	History	Available daily back to 08.05.2006
Index Members	421		

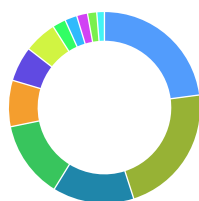
## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.31%	-3.41%	-0.56%	20.24%	-2.32%	140.14%
Performance (p.a.)						10.33%
Volatility (p.a.)	14.51%	12.78%	11.32%	10.62%	12.55%	15.54%
High	2464.40	2558.70	2558.70	2558.70	2558.70	2558.70
Low	2330.52	2330.52	2330.52	1999.71	2330.52	828.51
Sharpe Ratio*	-1.96	-1.31	-0.42	1.59	-0.97	0.43
Max. Drawdown	-5.43%	-8.92%	-8.92%	-8.92%	-8.92%	-34.70%
VaR 95 \ 99				-18.1% \ -26.6%		-21.5% \ -44.7%
CVaR 95 \ 99				-22.0% \ -28.8%		-37.5% \ -70.6%

\* 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).

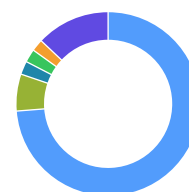
## COMPOSITION BY SECTORS

- Finance 22.9%
- Technology 22.1%
- Industrials 13.7%
- Healthcare 13.0%
- Consumer Non-Cyclicals 7.8%
- Telecommunications 5.9%
- Non-Energy Materials 5.5%
- Energy 2.3%
- Utilities 2.0%
- Business Services 1.8%
- Consumer Cyclicals 1.6%
- Consumer Services 1.3%



## COMPOSITION BY COUNTRIES

- United States 73.7%
- United Kingdom 6.5%
- Japan 2.3%
- Switzerland 2.3%
- Australia 2.1%
- Others 13.0%



## TOP COMPONENTS AS OF 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
APPLE INC	AAPL UW Equity	US	USD	4.97%
NETFLIX INC	NFLX UW Equity	US	USD	3.37%
ELI LILLY & CO	LLY UN Equity	US	USD	2.56%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	2.37%
GE AEROSPACE	GE UN Equity	US	USD	2.30%
VISA INC-CLASS A SHARES	V UN Equity	US	USD	2.18%
ABBVIE INC	ABBV UN Equity	US	USD	2.05%
KLA CORP	KLAC UW Equity	US	USD	1.97%
CATERPILLAR INC	CAT UN Equity	US	USD	1.82%
CISCO SYSTEMS INC	CSCO UW Equity	US	USD	1.64%

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