

# FACTSHEET - Solactive GFS Developed Markets Quality SN USD Index TR AS OF 06-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	-1.41%	22.14%	21.72%	24.37%	-11.55%	25.22%

## CHARACTERISTICS

ISIN / WKN	DE000SLOFYH8 / SLOFYH	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .SQDMSUT	Last Price	2998.88
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	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	421		

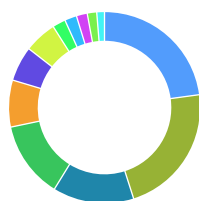
## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.73%	-3.14%	0.34%	23.22%	-1.41%	199.89%
Performance (p.a.)						13.12%
Volatility (p.a.)	14.79%	12.83%	11.28%	10.73%	12.60%	15.54%
High	3059.98	3174.03	3174.03	3174.03	3174.03	3174.03
Low	2898.20	2898.20	2890.34	2433.71	2898.20	897.26
Sharpe Ratio*	-1.54	-1.23	-0.26	1.86	-0.71	0.61
Max. Drawdown	-5.29%	-8.69%	-8.69%	-8.69%	-8.69%	-34.42%
VaR 95 \ 99				-17.8% \ -26.6%		-21.4% \ -44.3%
CVaR 95 \ 99				-21.7% \ -28.1%		-37.4% \ -70.5%

\* 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).

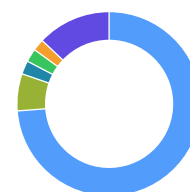
## COMPOSITION BY SECTORS

- Finance 22.9%
- Technology 22.2%
- Industrials 13.7%
- Healthcare 12.9%
- Consumer Non-Cyclicals 7.9%
- Telecommunications 5.9%
- Non-Energy Materials 5.5%
- Energy 2.2%
- Utilities 2.0%
- Business Services 1.8%
- Consumer Cyclical 1.6%
- Consumer Services 1.3%



## COMPOSITION BY COUNTRIES

- United States 73.8%
- United Kingdom 6.5%
- Switzerland 2.4%
- Japan 2.3%
- Australia 2.1%
- Others 12.9%



## TOP COMPONENTS AS OF 06-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
APPLE INC	AAPL UW Equity	US	USD	5.06%
NETFLIX INC	NFLX UW Equity	US	USD	3.36%
ELI LILLY & CO	LLY UN Equity	US	USD	2.54%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	2.34%
GE AEROSPACE	GE UN Equity	US	USD	2.29%
VISA INC-CLASS A SHARES	V UN Equity	US	USD	2.18%
ABBVIE INC	ABBV UN Equity	US	USD	2.04%
KLA CORP	KLAC UW Equity	US	USD	1.95%
CATERPILLAR INC	CAT UN Equity	US	USD	1.81%
ORACLE CORP	ORCL UN Equity	US	USD	1.65%

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