

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



## DESCRIPTION

The Solactive GFS Developed Markets Europe 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 Europe 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	-1.46%	15.50%	6.86%	11.44%	-9.48%	24.20%

## CHARACTERISTICS

ISIN / WKN	DE000SLOFZ16 / SLOFZ1	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .SQEUSEP	Last Price	1363.98
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	EUR	History	Available daily back to 08.05.2006
Index Members	124		

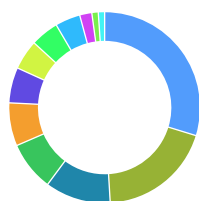
## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.28%	-3.12%	3.90%	18.16%	-1.46%	36.40%
Performance (p.a.)						3.54%
Volatility (p.a.)	18.39%	15.26%	12.45%	11.22%	14.90%	14.47%
High	1410.45	1486.61	1486.61	1486.61	1486.61	1486.61
Low	1320.34	1320.34	1296.91	1182.66	1320.34	670.25
Sharpe Ratio*	-1.44	-0.92	0.49	1.47	-0.49	0.11
Max. Drawdown	-6.39%	-11.18%	-11.18%	-11.18%	-11.18%	-35.62%
VaR 95 \ 99				-18.2% \ -30.6%		-21.7% \ -43.9%
CVaR 95 \ 99				-26.2% \ -44.4%		-36.4% \ -66.6%

\* 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 29.7%
- Healthcare 19.3%
- Consumer Non-Cyclicals 11.1%
- Industrials 8.3%
- Telecommunications 7.3%
- Utilities 6.0%
- Non-Energy Materials 5.0%
- Technology 4.8%
- Consumer Cyclicals 4.2%
- Business Services 2.0%
- Energy 1.1%
- Consumer Services 1.1%



## COMPOSITION BY COUNTRIES

- United Kingdom 36.2%
- Switzerland 17.8%
- Germany 8.3%
- Spain 8.1%
- Italy 7.9%
- Others 21.6%



## TOP COMPONENTS AS OF 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
ROCHE HOLDING AG	ROP SE Equity	CH	CHF	4.99%
ASTRAZENECA PLC	AZN LN Equity	GB	GBp	4.66%
HSBC HOLDINGS PLC	HSBA LN Equity	GB	GBp	4.11%
NOVARTIS AG	NOVN SE Equity	CH	CHF	3.97%
UNILEVER PLC	ULVR LN Equity	GB	GBp	3.34%
BANCO BILBAO VIZCAYA ARGENTARIA SA	BBVA SQ Equity	ES	EUR	3.10%
DEUTSCHE TELEKOM AG	DTE GY Equity	DE	EUR	3.07%
BANCO SANTANDER SA	SAN SQ Equity	ES	EUR	2.70%
RIO TINTO PLC	RIO LN Equity	GB	GBp	2.59%
GSK PLC	GSK LN Equity	GB	GBp	2.47%

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