

# FACTSHEET - Solactive GFS Developed Markets Europe Quality SN EUR Index NTR

## 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	-0.58%	19.20%	9.94%	14.39%	-6.59%	27.55%

### CHARACTERISTICS

ISIN / WKN	DE000SLOFZ24 / SLOFZ2	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .SQEUSEN	Last Price	1760.25
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	EUR	History	Available daily back to 08.05.2006
Index Members	124		

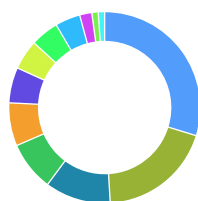
## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.68%	-2.26%	5.27%	21.60%	-0.58%	76.03%
Performance (p.a.)						6.55%
Volatility (p.a.)	18.31%	15.18%	12.38%	11.21%	14.82%	14.45%
High	1810.62	1905.38	1905.38	1905.38	1905.38	1905.38
Low	1699.30	1699.30	1655.52	1483.14	1699.30	730.33
Sharpe Ratio*	-1.12	-0.71	0.73	1.79	-0.28	0.32
Max. Drawdown	-6.15%	-10.82%	-10.82%	-10.82%	-10.82%	-35.23%
VaR 95 \ 99				-17.8% \ -30.6%		-21.3% \ -43.9%
CVaR 95 \ 99				-25.9% \ -44.2%		-36.2% \ -66.3%

\* 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).

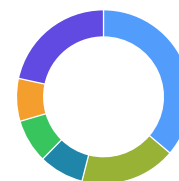
## COMPOSITION BY SECTORS

- 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 Cyclical 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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