

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

AS OF 19-May-2025



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	2024	2023	2022	2021	2020
Performance	9.21%	9.94%	14.39%	-6.59%	27.55%	-8.54%

CHARACTERISTICS

ISIN / WKN	DE000SLOFZ24 / SLOFZ2	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .SQEUSEN	Last Price	1622.15
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	122		

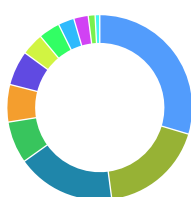
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	7.53%	0.98%	10.28%	8.65%	9.21%	62.21%
Performance (p.a.)						6.21%
Volatility (p.a.)	7.47%	20.57%	15.72%	13.37%	17.18%	14.78%
High	1622.15	1639.83	1639.83	1639.83	1639.83	1639.83
Low	1508.54	1398.98	1398.98	1398.98	1398.98	730.33
Sharpe Ratio*	18.73	0.09	1.26	0.49	1.39	0.27
Max. Drawdown	-0.51%	-14.69%	-14.69%	-14.69%	-14.69%	-35.23%
VaR 95 \ 99				-20.7% \ -51.3%		-21.8% \ -45.6%
CVaR 95 \ 99				-38.2% \ -76.0%		-37.3% \ -69.3%

* 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).

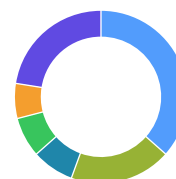
COMPOSITION BY SECTORS

- Finance 29.6%
- Healthcare 18.3%
- Consumer Non-Cyclicals 17.2%
- Technology 7.3%
- Industrials 6.5%
- Telecommunications 6.0%
- Utilities 3.9%
- Non-Energy Materials 3.7%
- Consumer Cyclicals 2.8%
- Business Services 2.5%
- Consumer Services 1.2%
- Energy 0.8%



COMPOSITION BY COUNTRIES

- United Kingdom 36.5%
- Switzerland 19.0%
- Germany 7.9%
- Spain 7.5%
- France 6.5%
- Others 22.5%



TOP COMPONENTS AS OF 19-May-2025

Company	Ticker	Country	Currency	Index Weight (%)
UNILEVER PLC	ULVR LN Equity	GB	GBp	4.60%
NESTLE SA	NESN SE Equity	CH	CHF	4.50%
ROCHE HOLDING AG	ROG SE Equity	CH	CHF	4.44%
HSBC HOLDINGS PLC	HSBA LN Equity	GB	GBp	3.95%
RELX PLC	REL LN Equity	GB	GBp	3.95%
ASTRAZENECA PLC	AZN LN Equity	GB	GBp	3.66%
NOVO NORDISK A/S	NOVOB DC Equity	DK	DKK	3.33%
NOVARTIS AG	NOVN SE Equity	CH	CHF	3.33%
DEUTSCHE TELEKOM AG	DTE GY Equity	DE	EUR	2.85%
BANCO BILBAO VIZCAYA ARGENTARIA SA	BBVA SQ Equity	ES	EUR	2.84%

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Past performance should not be considered as indication or guarantee of any future results. Charts and graphs are provided for illustrative purposes.

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