

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

AS OF 02-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	6.82%	10.69%	14.99%	-6.00%	28.27%	-8.20%

CHARACTERISTICS

ISIN / WKN	DE000SLOFZ32 / SLOFZ3	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .SQUEUSET	Last Price	1659.24
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	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	123		

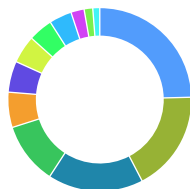
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	0.05%	1.49%	5.46%	8.87%	6.82%	65.92%
Performance (p.a.)						6.55%
Volatility (p.a.)	32.15%	20.61%	15.95%	13.32%	18.04%	14.81%
High	1659.24	1715.14	1715.14	1715.14	1715.14	1715.14
Low	1466.35	1466.35	1466.35	1466.35	1466.35	743.62
Sharpe Ratio*	-0.05	0.19	0.58	0.51	1.09	0.30
Max. Drawdown	-11.58%	-14.51%	-14.51%	-14.51%	-14.51%	-35.17%
VaR 95 \ 99				-20.7% \ -51.2%		-21.8% \ -45.6%
CVaR 95 \ 99				-38.1% \ -76.0%		-37.2% \ -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).

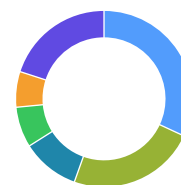
COMPOSITION BY SECTORS

- Finance 24.6%
- Healthcare 17.8%
- Consumer Non-Cyclicals 16.8%
- Technology 10.9%
- Telecommunications 6.2%
- Industrials 5.5%
- Non-Energy Materials 4.9%
- Utilities 4.3%
- Consumer Cyclicals 4.0%
- Energy 2.3%
- Business Services 1.5%
- Consumer Services 1.2%



COMPOSITION BY COUNTRIES

- United Kingdom 31.9%
- Switzerland 23.5%
- Germany 10.6%
- Netherlands 7.4%
- Italy 6.5%
- Others 20.0%



TOP COMPONENTS AS OF 02-May-2025

Company	Ticker	Country	Currency	Index Weight (%)
NESTLE SA	NESN SE Equity	CH	CHF	5.16%
NOVARTIS AG	NOVN SE Equity	CH	CHF	4.70%
ROCHE HOLDING AG	ROG SE Equity	CH	CHF	4.66%
UNILEVER PLC	ULVR LN Equity	GB	GBp	4.58%
ASML HOLDING NV	ASML NA Equity	NL	EUR	3.91%
RELX PLC	REL LN Equity	GB	GBp	3.28%
ZURICH INSURANCE GROUP AG	ZURN SE Equity	CH	CHF	3.23%
HSBC HOLDINGS PLC	HSBA LN Equity	GB	GBp	3.19%
DEUTSCHE TELEKOM AG	DTE GY Equity	DE	EUR	3.19%
ASTRAZENECA PLC	AZN LN Equity	GB	GBp	2.92%

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The index is launched on 08-May-2017. All information, including index levels, provided for any date or time period prior to the launch date is back-tested. Back-tested performance is not actual performance, but is hypothetical. The back-test calculations are based on the same or fundamentally the same methodology that was in effect when the index was launched. A back-test calculation means that no actual investment which allowed a tracking of the performance of the Index was possible at any time during the period of the back-test calculation and that as a result any comparison is purely hypothetical. The methodology and the model used for the calculation and back-test calculation of the Index were developed with the advantage of hindsight. In reality, it is not possible to invest with the advantage of hindsight and therefore this performance comparison is purely theoretical.

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This info service is offered exclusively by Solactive AG, Platz der Einheit 1, D-60327 Frankfurt am Main | E-Mail: indexing@solactive.com

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