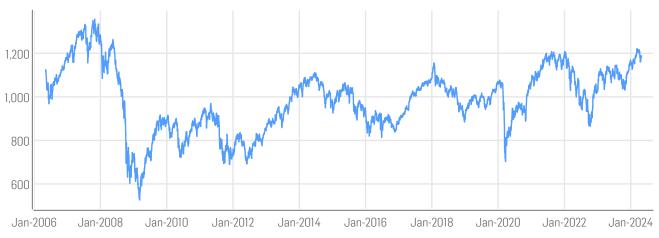
# FACTSHEET - AS OF 26-Apr-2024 Solactive GFS Developed Markets ex North America Quality USD Index PR

#### **DESCRIPTION**

The Solactive GFS Developed Markets ex North America Quality 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 ex North America Large & Mid Cap Index that exhibit Quality characteristics.

## **HISTORICAL PERFORMANCE**



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### **CHARACTERISTICS**

ISIN / WKN	DE000SL0F1T6/SL0F1T		
Bloomberg / Reuters	/.SQXAUP		
Index Calculator	Solactive AG		
Index Type	Price Return		
Index Currency	USD		
Index Members	284		

Base Value / Base Date	1000 Points / 08.05.2017
Last Price	1187.90
Dividends	Not included
Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
History	Available daily back to 08.05.2006



#### **STATISTICS**

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.16%	1.87%	15.14%	6.23%	1.94%	18.79%
Performance (p.a.)						2.50%
Volatility (p.a.)	10.57%	8.98%	10.17%	11.35%	9.78%	15.11%
High	1215.93	1220.97	1220.97	1220.97	1220.97	1220.97
Low	1160.54	1152.23	1034.69	1031.74	1126.74	703.32
Sharpe Ratio*	-2.71	0.28	2.73	0.09	0.08	-0.19
Max. Drawdown	-4.56%	-4.95%	-4.95%	-9.89%	-4.95%	-39.12%
VaR 95 \ 99				-18.6% \ -26.9%		-23.5% \ -46.1%
CVaR 95 \ 99				-24.2% \ -31.1%		-37.2% \ -64.8%

<sup>\*</sup> 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 CURRENCIES**



• GBP 17.1%

• CHF 16.2%

• JPY 7.3%

Others 20.6%

### **COMPOSITION BY COUNTRIES**

• CH 16.2%

• GB 15.9%

• NL 11.2%

• FR 10.2%

Others 46.5%



# TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
NOVO NORDISK A/S	NOVOB DC Equity	DK	DKK	5.60%
ASML HOLDING NV	ASML NA Equity	NL	EUR	4.99%
NESTLE SA	NESN SE Equity	CH	CHF	3.92%
ROCHE HOLDING AG	ROG SE Equity	CH	CHF	3.64%
NOVARTIS AG	NOVN SE Equity	СН	CHF	2.71%
LVMH MOET HENNESSY LOUIS VUITTON SE	MC FP Equity	FR	EUR	2.61%
ASTRAZENECA PLC	AZN LN Equity	GB	GBP	2.02%
TOTALENERGIES SE	TTE FP Equity	FR	EUR	2.02%
GSK PLC	GSK LN Equity	GB	GBP	1.98%
BHP GROUP LTD	BHP AT Equity	AU	AUD	1.85%



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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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