

Solactive GFS Developed Markets ex United States Quality USD Index NTR

DESCRIPTION

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

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOF2C0 / SLOF2C	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .SQXUUN	Last Price	1465.99
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	USD	History	Available daily back to 08.05.2006
Index Members	308		

STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.70%	3.13%	16.85%	9.84%	3.26%	46.60%
Performance (p.a.)						5.64%
Volatility (p.a.)	10.38%	8.98%	10.04%	11.20%	9.60%	14.93%
High	1495.59	1496.86	1496.86	1496.86	1496.86	1496.86
Low	1430.45	1405.46	1258.96	1254.56	1373.81	769.78
Sharpe Ratio*	-2.33	0.89	3.17	0.42	0.52	0.02
Max. Drawdown	-4.36%	-4.44%	-4.44%	-9.08%	-4.44%	-34.44%
VaR 95 \ 99				-17.9% \ -27.0%		-22.5% \ -45.4%
CVaR 95 \ 99				-23.7% \ -30.6%		-36.6% \ -64.3%

* 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).

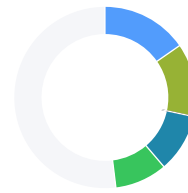
COMPOSITION BY CURRENCIES

- EUR 36.0%
- CHF 15.3%
- GBP 14.2%
- CAD 8.7%
- Others 25.7%



COMPOSITION BY COUNTRIES

- CH 15.3%
- GB 13.0%
- NL 10.4%
- FR 9.3%
- Others 51.9%



TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
NOVO NORDISK A/S	NOVOB DC Equity	DK	DKK	5.42%
ASML HOLDING NV	ASML NA Equity	NL	EUR	4.60%
NESTLE SA	NESN SE Equity	CH	CHF	3.71%
ROCHE HOLDING AG	ROG SE Equity	CH	CHF	3.41%
NOVARTIS AG	NOVN SE Equity	CH	CHF	2.58%
LVMH MOET HENNESSY LOUIS VUITTON SE	MC FP Equity	FR	EUR	2.45%
TOTALENERGIES SE	TTE FP Equity	FR	EUR	1.88%
GSK PLC	GSK LN Equity	GB	GBP	1.86%
BHP GROUP LTD	BHP AT Equity	AU	AUD	1.72%
AIA GROUP LTD	1299 HK Equity	HK	HKD	1.58%

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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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