

FACTSHEET - AS OF 23-Apr-2024

Solactive GFS Developed Markets Quality USD Index NTR

DESCRIPTION

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

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOFX42 / SLOFX4	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .SQDMUN	Last Price	2152.76
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	455		

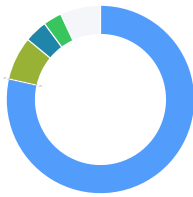
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.83%	5.43%	21.89%	21.44%	7.38%	115.28%
Performance (p.a.)						11.65%
Volatility (p.a.)	9.91%	9.65%	9.46%	9.76%	9.23%	15.93%
High	2225.70	2225.70	2225.70	2225.70	2225.70	2225.70
Low	2108.87	2041.96	1751.13	1735.72	1984.44	916.37
Sharpe Ratio*	-3.51	1.93	4.66	1.69	2.15	0.40
Max. Drawdown	-5.25%	-5.25%	-5.25%	-8.59%	-5.25%	-32.89%
VaR 95 \ 99				-15.9% \ -20.5%		-21.6% \ -45.4%
CVaR 95 \ 99				-18.7% \ -22.3%		-39.1% \ -72.6%

* 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).

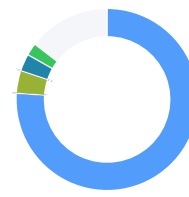
COMPOSITION BY CURRENCIES

- USD 78.5%
- EUR 7.5%
- CHF 3.9%
- GBP 3.2%
- Others 6.9%



COMPOSITION BY COUNTRIES

- US 76.1%
- CH 4.0%
- GB 3.1%
- NL 2.2%
- Others 14.6%



TOP COMPONENTS AS OF 23-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
NVIDIA CORP	NVDA UN Equity	US	USD	6.43%
APPLE INC	AAPL UN Equity	US	USD	4.06%
ELI LILLY & CO	LLY UN Equity	US	USD	2.99%
ALPHABET INC-CL A	GOOGL UN Equity	US	USD	2.52%
BROADCOM INC	AVGO UN Equity	US	USD	2.37%
MASTERCARD INC-CLASS A	MA UN Equity	US	USD	2.14%
ABBVIE INC	ABBV UN Equity	US	USD	1.86%
HOME DEPOT INC	HD UN Equity	US	USD	1.77%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	1.57%
VISA INC-CLASS A SHARES	V UN Equity	US	USD	1.56%

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