

# FACTSHEET - AS OF 25-Apr-2024

## Solactive GFS Global Markets Quality USD Index PR

### DESCRIPTION

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

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

|                     |                       |                        |  |
|---------------------|-----------------------|------------------------|--|
| ISIN / WKN          | DE000SLOFXK4 / SLOFXK | Base Value / Base Date | 1382.38 Points / 13.06.2022            |
| Bloomberg / Reuters | / .SQGMUP             | Last Price             | 1815.30                                |
| Index Calculator    | Solactive AG          | Dividends              | Not Reinvested                         |
| Index Type          | Price Return          | Calculation            | 09:00 to 22:50 (CET), every 15 seconds |
| Index Currency      | USD                   | History                | Available daily back to 13.06.2022     |
| Index Members       | 1042                  |                        |  |

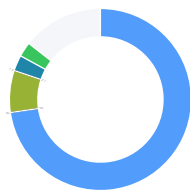
## STATISTICS

| USD                | 30D     | 90D     | 180D    | 360D            | YTD     | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|-----------------|
| Performance        | -2.72%  | 3.35%   | 20.29%  | 17.40%          | 5.69%   | 31.32%          |
| Performance (p.a.) |         |         |         |                 |         | 15.71%          |
| Volatility (p.a.)  | 9.27%   | 9.51%   | 8.95%   | 9.50%           | 9.14%   | 12.87%          |
| High               | 1880.43 | 1880.43 | 1880.43 | 1880.43         | 1880.43 | 1880.43         |
| Low                | 1789.79 | 1748.48 | 1525.88 | 1509.06         | 1695.96 | 1282.88         |
| Sharpe Ratio*      | -3.64   | 0.95    | 4.49    | 1.30            | 1.46    | 0.81            |
| Max. Drawdown      | -4.82%  | -4.82%  | -4.82%  | -9.23%          | -4.82%  | -15.23%         |
| VaR 95 \ 99        |         |         |         | -15.3% \ -20.4% |         | -18.2% \ -35.4% |
| CVaR 95 \ 99       |         |         |         | -18.7% \ -22.9% |         | -25.8% \ -42.5% |

\* 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).

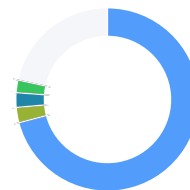
## COMPOSITION BY CURRENCIES

- USD 72.7%
- EUR 7.5%
- GBP 2.8%
- CHF 2.6%
- Others 14.4%



## COMPOSITION BY COUNTRIES

- US 70.9%
- CH 2.7%
- GB 2.6%
- NL 2.2%
- Others 21.6%



## TOP COMPONENTS AS OF 25-Apr-2024

| Company                | Ticker          | Country | Currency | Index Weight (%) |
|------------------------|-----------------|---------|----------|------------------|
| MICROSOFT CORP         | MSFT UW Equity  | US      | USD      | 5.32%            |
| APPLE INC              | AAPL UW Equity  | US      | USD      | 4.16%            |
| NVIDIA CORP            | NVDA UW Equity  | US      | USD      | 4.14%            |
| AMAZON.COM INC         | AMZN UW Equity  | US      | USD      | 2.76%            |
| ELI LILLY & CO         | LLY UN Equity   | US      | USD      | 2.23%            |
| ALPHABET INC-CL A      | GOOGL UW Equity | US      | USD      | 1.82%            |
| BROADCOM INC           | AVGO UW Equity  | US      | USD      | 1.79%            |
| META PLATFORMS INC     | META UW Equity  | US      | USD      | 1.57%            |
| MASTERCARD INC-CLASS A | MA UN Equity    | US      | USD      | 1.44%            |
| UNITEDHEALTH GROUP INC | UNH UN Equity   | US      | USD      | 1.30%            |

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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](mailto:indexing@solactive.com)

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