

# FACTSHEET - Solactive GFS Global Markets Quality USD Index PR AS OF 16-May-2025



## 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



## ANNUAL PERFORMANCE

Year	YTD	2024	2023	2022
Performance	4.29%	17.36%	19.74%	3.76%

## CHARACTERISTICS

ISIN / WKN	DE000SLOFXK4 / SLOFXK	Base Value / Base Date	1382.38 Points / 13.06.2022
Bloomberg / Reuters	/ .SQGMUP	Last Price	2102.15
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	1041		

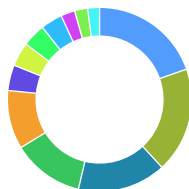
## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	9.19%	-0.91%	4.62%	10.07%	4.29%	52.07%
Performance (p.a.)						15.41%
Volatility (p.a.)	12.62%	20.80%	15.88%	13.68%	17.54%	13.08%
High	2102.15	2128.01	2128.01	2128.01	2128.01	2128.01
Low	1910.54	1809.46	1809.46	1809.46	1809.46	1282.88
Sharpe Ratio*	14.84	-0.38	0.33	0.43	0.44	0.85
Max. Drawdown	-1.04%	-14.97%	-14.97%	-14.97%	-14.97%	-15.23%
VaR 95 \ 99				-20.6% \ -46.2%		-19.2% \ -36.3%
CVaR 95 \ 99				-35.4% \ -67.4%		-28.6% \ -50.2%

\* 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).

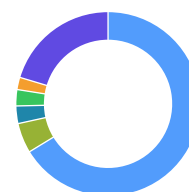
## COMPOSITION BY SECTORS

- Technology 19.6%
- Finance 18.5%
- Consumer Non-Cyclicals 15.5%
- Healthcare 12.6%
- Industrials 10.3%
- Non-Energy Materials 4.5%
- Consumer Cyclicals 4.2%
- Energy 4.1%
- Telecommunications 3.8%
- Utilities 2.5%
- Business Services 2.3%
- Consumer Services 2.1%



## COMPOSITION BY COUNTRIES

- United States 66.3%
- United Kingdom 5.3%
- Switzerland 3.1%
- France 2.9%
- China 2.1%
- Others 20.4%



## TOP COMPONENTS AS OF 16-May-2025

Company	Ticker	Country	Currency	Index Weight (%)
APPLE INC	AAPL UW Equity	US	USD	4.85%
AMAZON.COM INC	AMZN UW Equity	US	USD	3.25%
VISA INC-CLASS A SHARES	V UN Equity	US	USD	2.05%
ELI LILLY & CO	LLY UN Equity	US	USD	1.91%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	1.86%
NETFLIX INC	NFLX UW Equity	US	USD	1.82%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	1.67%
MASTERCARD INC-CLASS A	MA UN Equity	US	USD	1.65%
ABBVIE INC	ABBV UN Equity	US	USD	1.37%
TAIWAN SEMICONDUCTOR MANUFAC	2330 TT Equity	TW	TWD	1.33%

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