

# FACTSHEET - Solactive GFS Global Markets Quality USD Index NTR AS OF 10-Jul-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	9.84%	19.20%	21.92%	4.79%

## CHARACTERISTICS

ISIN / WKN	DE000SLOFXL2 / SLOFXL	Base Value / Base Date	1525.71 Points / 13.06.2022
Bloomberg / Reuters	/ .SQGMUN	Last Price	2551.88
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total 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		

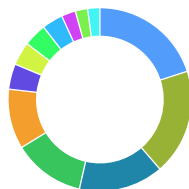
## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	2.58%	14.72%	10.87%	11.24%	9.84%	67.26%
Performance (p.a.)						18.21%
Volatility (p.a.)	9.42%	10.78%	15.91%	13.86%	15.53%	12.90%
High	2555.76	2555.76	2555.76	2555.76	2555.76	2555.76
Low	2439.85	2213.88	2094.97	2094.97	2094.97	1424.87
Sharpe Ratio*	3.41	6.51	1.19	0.51	0.99	1.08
Max. Drawdown	-2.11%	-2.11%	-14.71%	-14.71%	-14.71%	-14.96%
VaR 95 \ 99				-20.4% \ -46.1%		-18.9% \ -35.4%
CVaR 95 \ 99				-35.2% \ -67.3%		-28.0% \ -48.4%

\* 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).

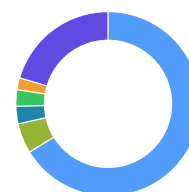
## COMPOSITION BY SECTORS

- Technology 20.0%
- Finance 18.6%
- Consumer Non-Cyclicals 14.9%
- Healthcare 12.7%
- Industrials 10.6%
- Non-Energy Materials 4.5%
- Energy 4.1%
- Consumer Cyclicals 4.1%
- Telecommunications 3.7%
- Utilities 2.5%
- Consumer Services 2.2%
- Business Services 2.2%



## COMPOSITION BY COUNTRIES

- United States 66.2%
- United Kingdom 5.3%
- Switzerland 3.1%
- France 2.9%
- Taiwan 2.1%
- Others 20.5%



## TOP COMPONENTS AS OF 10-Jul-2025

Company	Ticker	Country	Currency	Index Weight (%)
APPLE INC	AAPL UW Equity	US	USD	4.68%
AMAZON.COM INC	AMZN UW Equity	US	USD	3.37%
VISA INC-CLASS A SHARES	V UN Equity	US	USD	1.92%
ELI LILLY & CO	LLY UN Equity	US	USD	1.91%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	1.90%
NETFLIX INC	NFLX UW Equity	US	USD	1.83%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	1.73%
MASTERCARD INC-CLASS A	MA UN Equity	US	USD	1.53%
ORACLE CORP	ORCL UN Equity	US	USD	1.46%
TAIWAN SEMICONDUCTOR MANUFAC	2330 TT Equity	TW	TWD	1.45%

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