

# FACTSHEET - AS OF 25-Apr-2024

## Solactive GFS Global Markets Quality USD Index NTR

### 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	DE000SLOFXL2 / SLOFXL	Base Value / Base Date	1525.71 Points / 13.06.2022
Bloomberg / Reuters	/ .SQGMUN	Last Price	2070.54
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	1042		

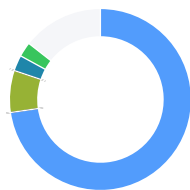
## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.56%	3.81%	21.21%	19.35%	6.23%	35.71%
Performance (p.a.)						17.77%
Volatility (p.a.)	9.30%	9.54%	8.96%	9.51%	9.16%	12.87%
High	2141.96	2141.96	2141.96	2141.96	2141.96	2141.96
Low	2040.48	1985.78	1727.32	1700.77	1925.02	1424.87
Sharpe Ratio*	-3.48	1.16	4.74	1.51	1.67	0.97
Max. Drawdown	-4.74%	-4.74%	-4.74%	-8.87%	-4.74%	-14.96%
VaR 95 \ 99				-15.2% \ -20.2%		-18.1% \ -35.4%
CVaR 95 \ 99				-18.6% \ -22.9%		-25.7% \ -42.4%

\* 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).

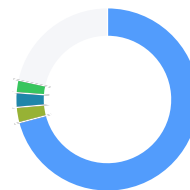
## COMPOSITION BY CURRENCIES

- 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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