

# FACTSHEET - AS OF 17-Apr-2024

## Solactive GFS Global Markets Quality USD Index TR

### 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	DE000SLOFXM0 / SLOFXM	Base Value / Base Date	1572.95 Points / 13.06.2022
Bloomberg / Reuters	/ .SQGMUT	Last Price	2141.64
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	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	-2.38%	6.04%	17.94%	19.97%	5.67%	36.15%
Performance (p.a.)						18.20%
Volatility (p.a.)	8.39%	9.34%	9.19%	9.59%	9.05%	12.90%
High	2229.93	2229.93	2229.93	2229.93	2229.93	2229.93
Low	2141.64	2019.72	1774.45	1759.34	2001.72	1471.19
Sharpe Ratio*	-3.66	2.30	3.75	1.56	1.64	1.00
Max. Drawdown	-3.96%	-3.96%	-3.96%	-8.76%	-3.96%	-14.91%
VaR 95 \ 99				-15.7% \ -20.1%		-18.1% \ -35.4%
CVaR 95 \ 99				-18.9% \ -22.9%		-25.7% \ -42.3%

\* 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).

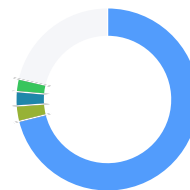
## COMPOSITION BY CURRENCIES

- USD 72.9%
- EUR 7.4%
- GBP 2.7%
- CHF 2.6%
- Others 14.3%



## COMPOSITION BY COUNTRIES

- US 71.1%
- CH 2.7%
- GB 2.5%
- NL 2.2%
- Others 21.4%



## TOP COMPONENTS AS OF 17-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
MICROSOFT CORP	MSFT UW Equity	US	USD	5.52%
NVIDIA CORP	NVDA UW Equity	US	USD	4.23%
APPLE INC	AAPL UW Equity	US	USD	4.14%
AMAZON.COM INC	AMZN UW Equity	US	USD	2.90%
ELI LILLY & CO	LLY UN Equity	US	USD	2.33%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	1.82%
BROADCOM INC	AVGO UW Equity	US	USD	1.78%
META PLATFORMS INC	META UW Equity	US	USD	1.77%
MASTERCARD INC-CLASS A	MA UN Equity	US	USD	1.45%
UNITEDHEALTH GROUP INC	UNH UN Equity	US	USD	1.27%

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