

FACTSHEET - AS OF 18-Apr-2024

Solactive GFS Global Markets Quality SN USD Index NTR

DESCRIPTION

The Solactive GFS Global Markets Quality SN 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, maintaining sector neutrality from the starting universe.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOFX5 / SLOFX5	Base Value / Base Date	1512.91 Points / 13.06.2022
Bloomberg / Reuters	/ .SQGMSUN	Last Price	2045.28
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		

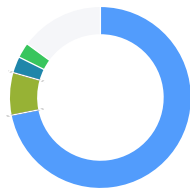
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-3.10%	4.69%	18.61%	20.37%	5.58%	35.19%
Performance (p.a.)						17.72%
Volatility (p.a.)	8.36%	9.47%	9.25%	9.83%	9.22%	13.14%
High	2136.65	2136.65	2136.65	2136.65	2136.65	2136.65
Low	2045.03	1953.63	1686.32	1671.44	1912.26	1405.18
Sharpe Ratio*	-4.45	1.60	3.90	1.57	1.54	0.94
Max. Drawdown	-4.29%	-4.29%	-4.29%	-9.19%	-4.29%	-15.65%
VaR 95 \ 99				-15.7% \ -20.4%		-18.5% \ -36.5%
CVaR 95 \ 99				-19.3% \ -23.7%		-26.3% \ -43.0%

* 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).

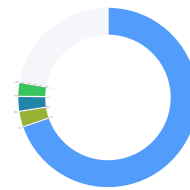
COMPOSITION BY CURRENCIES

- USD 71.9%
- EUR 7.6%
- GBP 2.9%
- CHF 2.7%
- Others 15.0%



COMPOSITION BY COUNTRIES

- US 69.7%
- CH 2.8%
- GB 2.7%
- NL 2.5%
- Others 22.3%



TOP COMPONENTS AS OF 18-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
MICROSOFT CORP	MSFT UW Equity	US	USD	5.40%
NVIDIA CORP	NVDA UW Equity	US	USD	5.16%
APPLE INC	AAPL UW Equity	US	USD	4.10%
ELI LILLY & CO	LLY UN Equity	US	USD	2.32%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	2.19%
META PLATFORMS INC	META UW Equity	US	USD	2.13%
BROADCOM INC	AVGO UW Equity	US	USD	2.08%
MASTERCARD INC-CLASS A	MA UN Equity	US	USD	1.41%
UNITEDHEALTH GROUP INC	UNH UN Equity	US	USD	1.31%
VISA INC-CLASS A SHARES	V UN Equity	US	USD	1.23%

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