

FACTSHEET - AS OF 26-Apr-2024

Solactive GFS Developed Markets Quality SN USD Index NTR

DESCRIPTION

The Solactive GFS Developed 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 Developed Markets Large & Mid Cap Index that exhibit Quality characteristics, maintaining sector neutrality from the starting universe.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOFYGO / SLOFYG	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .SQDMSUN	Last Price	2129.30
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 08.05.2006
Index Members	456		

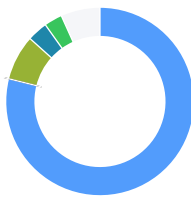
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.94%	5.21%	25.15%	25.51%	8.42%	112.93%
Performance (p.a.)						11.46%
Volatility (p.a.)	10.89%	10.65%	9.89%	10.35%	10.10%	16.35%
High	2198.24	2198.24	2198.24	2198.24	2198.24	2198.24
Low	2069.72	2020.26	1721.76	1677.81	1938.41	880.15
Sharpe Ratio*	-3.28	1.65	5.29	1.99	2.26	0.38
Max. Drawdown	-5.85%	-5.85%	-5.85%	-8.99%	-5.85%	-34.48%
VaR 95 \ 99				-15.7% \ -21.4%		-22.6% \ -45.4%
CVaR 95 \ 99				-19.4% \ -23.0%		-40.0% \ -74.7%

* 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).

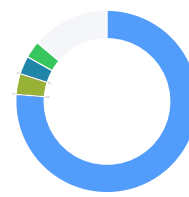
COMPOSITION BY CURRENCIES

- USD 78.9%
- EUR 7.8%
- CHF 3.5%
- GBP 3.1%
- Others 6.7%



COMPOSITION BY COUNTRIES

- US 76.2%
- CH 3.7%
- NL 3.2%
- GB 3.0%
- Others 13.9%



TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
NVIDIA CORP	NVDA UW Equity	US	USD	8.26%
APPLE INC	AAPL UW Equity	US	USD	4.04%
BROADCOM INC	AVGO UW Equity	US	USD	3.70%
ELI LILLY & CO	LLY UN Equity	US	USD	2.55%
MASTERCARD INC-CLASS A	MA UN Equity	US	USD	1.97%
ABBVIE INC	ABBV UN Equity	US	USD	1.60%
ASML HOLDING NV	ASML NA Equity	NL	EUR	1.55%
NETFLIX INC	NFLX UW Equity	US	USD	1.52%
VISA INC-CLASS A SHARES	V UN Equity	US	USD	1.49%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	1.45%

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