

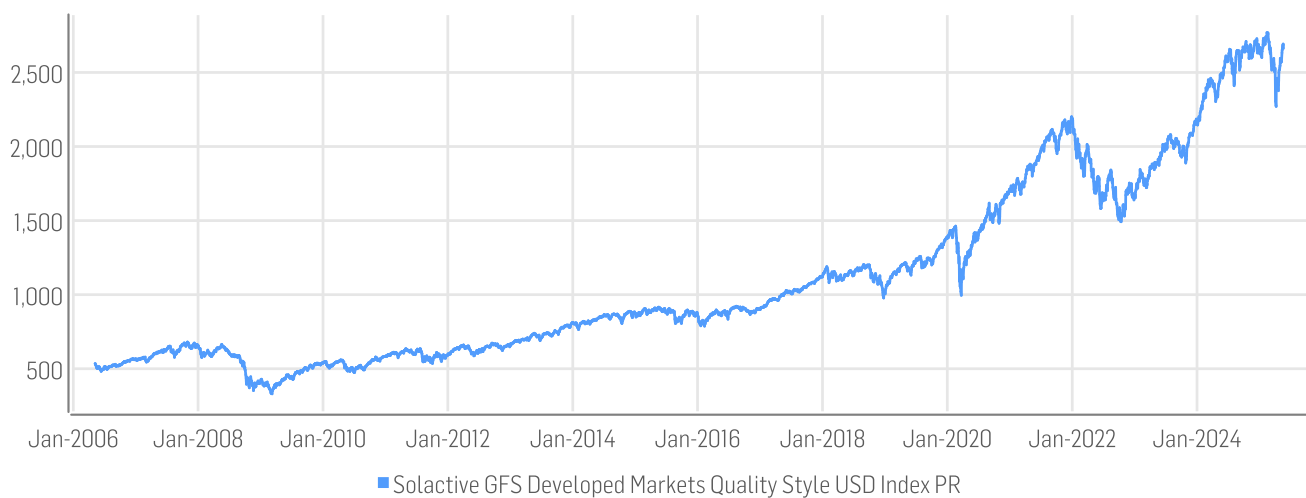
# FACTSHEET - AS OF 21-May-2025

## Solactive GFS Developed Markets Quality Style USD Index PR

### DESCRIPTION

The Solactive GFS Developed Markets Quality Style 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 Style characteristics.

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	SL0MN7	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .SQSDMUP	Last Price	2662.21
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price 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	300		

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### STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	12.03%	-3.53%	1.34%	6.76%	1.23%	166.22%
Performance (p.a.)						12.96%
Volatility (p.a.)	15.10%	25.49%	19.74%	17.14%	21.39%	17.63%
High	2692.06	2759.59	2769.49	2769.49	2769.49	2769.49
Low	2376.31	2270.33	2270.33	2270.33	2270.33	977.14
Sharpe Ratio*	19.50	-0.70	-0.08	0.15	-0.05	0.49
Max. Drawdown	-1.11%	-17.73%	-18.02%	-18.02%	-18.02%	-32.20%
VaR 95 \ 99				-29.1% \ -47.7%		-26.4% \ -52.2%
CVaR 95 \ 99				-41.8% \ -73.3%		-42.9% \ -74.9%

\* 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).

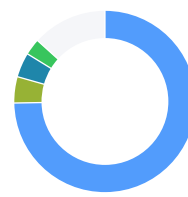
### COMPOSITION BY CURRENCIES

- USD 77.4%
- EUR 6.1%
- JPY 4.7%
- CHF 4.2%
- Others 7.5%



### COMPOSITION BY COUNTRIES

- US 74.7%
- JP 4.7%
- CH 4.4%
- NL 2.9%
- Others 13.3%



### TOP COMPONENTS AS OF 21-May-2025

Company	Ticker	Country	Currency	Index Weight (%)
MICROSOFT CORP	MSFT UW Equity	US	USD	5.27%
NVIDIA CORP	NVDA UW Equity	US	USD	5.24%
META PLATFORMS INC	META UW Equity	US	USD	4.93%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	4.82%
APPLE INC	AAPL UW Equity	US	USD	4.62%
VISA INC-CLASS A SHARES	V UN Equity	US	USD	3.70%
ELI LILLY & CO	LLY UN Equity	US	USD	3.05%
NETFLIX INC	NFLX UW Equity	US	USD	2.34%
COSTCO WHOLESALE CORP	COST UW Equity	US	USD	2.22%
MASTERCARD INC-CLASS A	MA UN Equity	US	USD	2.15%

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