

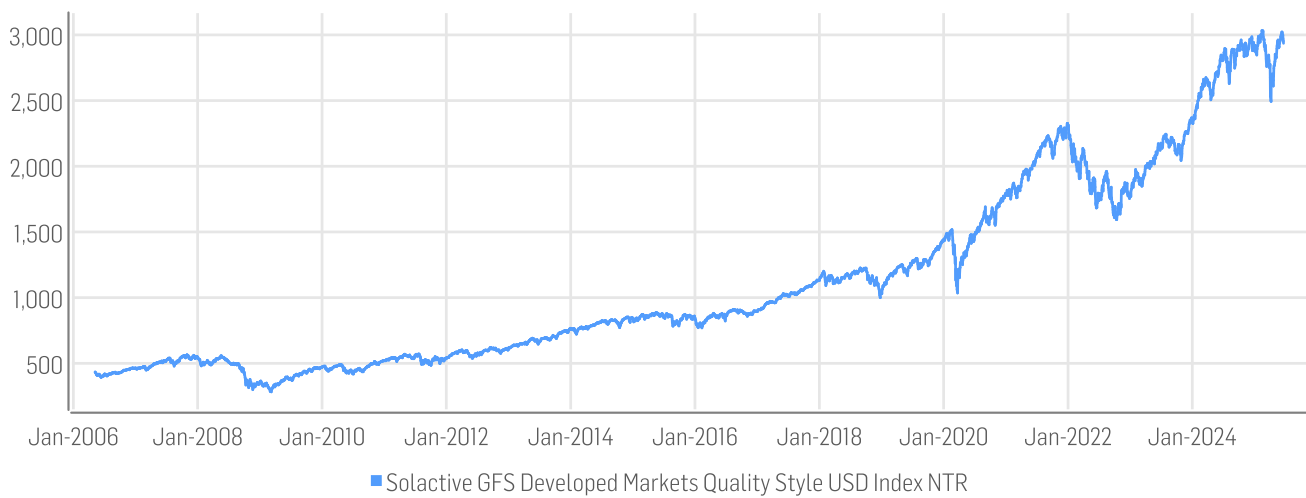
# FACTSHEET - AS OF 20-Jun-2025

## Solactive GFS Developed Markets Quality Style USD Index NTR

### 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	SLOMN8	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .SQSDMUN	Last Price	2935.62
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	300		

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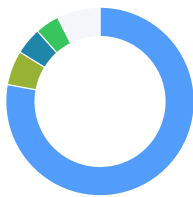
## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	0.24%	4.49%	1.68%	3.97%	1.98%	193.56%
Performance (p.a.)						14.19%
Volatility (p.a.)	10.91%	23.99%	19.58%	17.19%	19.88%	17.57%
High	3021.92	3021.92	3033.21	3033.21	3033.21	3033.21
Low	2901.35	2492.70	2492.70	2492.70	2492.70	994.02
Sharpe Ratio*	-0.13	0.63	-0.04	-0.02	-0.00	0.56
Max. Drawdown	-2.86%	-12.43%	-17.82%	-17.82%	-17.82%	-31.87%
VaR 95 \ 99				-28.5% \ -47.7%		-25.7% \ -51.9%
CVaR 95 \ 99				-41.7% \ -73.2%		-42.5% \ -73.8%

\* 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).

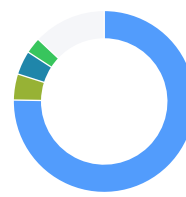
## COMPOSITION BY CURRENCIES

- USD 77.9%
- EUR 5.9%
- JPY 4.6%
- CHF 4.1%
- Others 7.4%



## COMPOSITION BY COUNTRIES

- US 75.3%
- JP 4.6%
- CH 4.3%
- NL 2.9%
- Others 13.0%



## TOP COMPONENTS AS OF 20-Jun-2025

Company	Ticker	Country	Currency	Index Weight (%)
NVIDIA CORP	NVDA UW Equity	US	USD	5.71%
MICROSOFT CORP	MSFT UW Equity	US	USD	5.55%
META PLATFORMS INC	META UW Equity	US	USD	5.29%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	4.76%
APPLE INC	AAPL UW Equity	US	USD	4.59%
VISA INC-CLASS A SHARES	V UN Equity	US	USD	3.49%
ELI LILLY & CO	LLY UN Equity	US	USD	3.21%
NETFLIX INC	NFLX UW Equity	US	USD	2.41%
COSTCO WHOLESALE CORP	COST UW Equity	US	USD	2.12%
MASTERCARD INC-CLASS A	MA UN Equity	US	USD	2.01%

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