

# FACTSHEET - Solactive GFS Global Markets Quality USD Index PR AS OF 07-Apr-2026



## 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



## ANNUAL PERFORMANCE

Year	YTD	2025	2024	2023	2022
Performance	-0.49%	18.74%	17.36%	19.74%	3.76%

## CHARACTERISTICS

ISIN / WKN	DE000SLOFXK4 / SLOFXK	Base Value / Base Date	1382.38 Points / 13.06.2022
Bloomberg / Reuters	/ .SQGMUP	Last Price	2381.79
Index Calculator	Solactive AG	Dividends	Not Reinvested
Index Type	Price Return	Calculation	09:00 to 22:50 (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 13.06.2022
Index Members	1070		

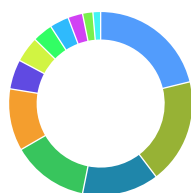
## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.84%	-2.07%	3.20%	24.03%	-0.49%	72.30%
Performance (p.a.)						15.32%
Volatility (p.a.)	13.80%	11.34%	10.23%	9.71%	11.22%	12.29%
High	2436.24	2536.76	2536.76	2536.76	2536.76	2536.76
Low	2313.87	2313.87	2267.66	1910.54	2313.87	1282.88
Sharpe Ratio*	-1.73	-1.04	0.29	2.14	-0.49	0.95
Max. Drawdown	-5.02%	-8.79%	-8.79%	-8.79%	-8.79%	-15.23%
VaR 95 \ 99				-16.6% \ -24.9%		-18.2% \ -31.9%
CVaR 95 \ 99				-20.1% \ -28.0%		-26.9% \ -47.0%

\* 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).

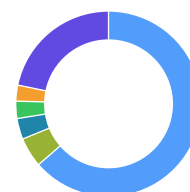
## COMPOSITION BY SECTORS

- Technology 21.2%
- Finance 18.5%
- Healthcare 13.5%
- Consumer Non-Cyclicals 13.5%
- Industrials 10.9%
- Energy 5.2%
- Non-Energy Materials 4.5%
- Telecommunications 3.5%
- Consumer Cyclicals 3.4%
- Utilities 2.6%
- Consumer Services 1.8%
- Business Services 1.4%



## COMPOSITION BY COUNTRIES

- United States 63.6%
- United Kingdom 5.2%
- Japan 3.6%
- Switzerland 3.0%
- France 2.8%
- Others 21.7%



## TOP COMPONENTS AS OF 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
APPLE INC	AAPL UW Equity	US	USD	4.78%
AMAZON.COM INC	AMZN UW Equity	US	USD	3.09%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	3.06%
TAIWAN SEMICONDUCTOR MANUFAC	2330 TT Equity	TW	TWD	2.14%
ELI LILLY & CO	LLY UN Equity	US	USD	2.10%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	1.61%
VISA INC-CLASS A SHARES	V UN Equity	US	USD	1.50%
ABBVIE INC	ABBV UN Equity	US	USD	1.35%
NETFLIX INC	NFLX UW Equity	US	USD	1.33%
CATERPILLAR INC	CAT UN Equity	US	USD	1.25%

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