

FACTSHEET - Solactive GFS Global Markets Quality USD Index NTR 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	-0.06%	20.77%	19.20%	21.92%	4.79%

CHARACTERISTICS

ISIN / WKN	DE000SLOFXL2 / SLOFXL	Base Value / Base Date	1525.71 Points / 13.06.2022
Bloomberg / Reuters	/ .SQGMUN	Last Price	2804.12
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	1070		

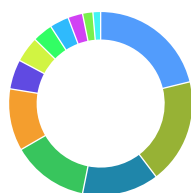
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.63%	-1.67%	3.94%	26.06%	-0.06%	83.79%
Performance (p.a.)						17.29%
Volatility (p.a.)	13.77%	11.32%	10.22%	9.71%	11.20%	12.29%
High	2862.95	2979.04	2979.04	2979.04	2979.04	2979.04
Low	2722.85	2722.85	2651.22	2213.88	2722.85	1424.87
Sharpe Ratio*	-1.58	-0.91	0.44	2.35	-0.35	1.11
Max. Drawdown	-4.89%	-8.60%	-8.60%	-8.60%	-8.60%	-14.96%
VaR 95 \ 99				-16.5% \ -24.3%		-18.1% \ -31.9%
CVaR 95 \ 99				-20.0% \ -27.9%		-26.8% \ -46.9%

* 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).

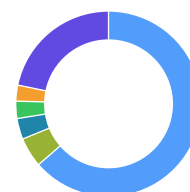
COMPOSITION BY SECTORS

- 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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