

FACTSHEET - Solactive GFS Global Markets Quality SN USD Index NTR AS OF 06-Apr-2026



DESCRIPTION

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

HISTORICAL PERFORMANCE



ANNUAL PERFORMANCE

Year	YTD	2025	2024	2023	2022
Performance	-0.04%	22.69%	18.13%	22.72%	4.34%

CHARACTERISTICS

ISIN / WKN	DE000SLOFX5 / SLOFX5	Base Value / Base Date	1512.91 Points / 13.06.2022
Bloomberg / Reuters	/..SQGMSUN	Last Price	2806.60
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	1069		

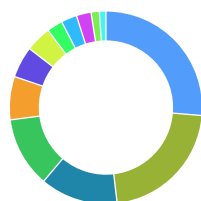
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.67%	-2.23%	3.85%	28.18%	-0.04%	85.51%
Performance (p.a.)						17.59%
Volatility (p.a.)	15.19%	12.12%	10.61%	10.05%	11.95%	12.38%
High	2867.36	2994.52	2994.52	2994.52	2994.52	2994.52
Low	2712.08	2712.08	2648.66	2183.77	2712.08	1405.18
Sharpe Ratio*	-1.46	-1.02	0.41	2.49	-0.32	1.13
Max. Drawdown	-5.42%	-9.43%	-9.43%	-9.43%	-9.43%	-15.65%
VaR 95 \ 99				-16.1% \ -26.5%		-18.4% \ -31.5%
CVaR 95 \ 99				-20.5% \ -29.3%		-26.8% \ -47.2%

* 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).

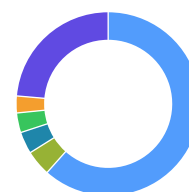
COMPOSITION BY SECTORS

- Technology 26.3%
- Finance 21.8%
- Healthcare 13.0%
- Industrials 11.8%
- Consumer Non-Cyclicals 7.2%
- Non-Energy Materials 5.2%
- Telecommunications 4.3%
- Consumer Cyclicals 2.7%
- Energy 2.6%
- Utilities 2.5%
- Business Services 1.4%
- Consumer Services 1.1%



COMPOSITION BY COUNTRIES

- United States 61.6%
- United Kingdom 4.5%
- Japan 3.9%
- Taiwan 3.5%
- Switzerland 3.0%
- Others 23.6%



TOP COMPONENTS AS OF 06-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
APPLE INC	AAPL UW Equity	US	USD	4.87%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	3.97%
TAIWAN SEMICONDUCTOR MANUFAC	2330 TT Equity	TW	TWD	2.82%
ELI LILLY & CO	LLY UN Equity	US	USD	1.98%
NETFLIX INC	NFLX UW Equity	US	USD	1.69%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	1.69%
VISA INC-CLASS A SHARES	V UN Equity	US	USD	1.58%
ABBVIE INC	ABBV UN Equity	US	USD	1.27%
CATERPILLAR INC	CAT UN Equity	US	USD	1.21%
ASML HOLDING NV	ASML NA Equity	NL	EUR	1.20%

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