

FACTSHEET - AS OF 04-Sep-2024

Solactive GFS Developed Markets Quality Style EUR Index TR

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	SL0MN6	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .SQSDMET	Last Price	2857,38
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Total Return	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 08.05.2006
Index Members	300		

STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	5.92%	-0.05%	5.70%	24.70%	18.73%	185.74%
Performance (p.a.)						15.41%
Volatility (p.a.)	20.41%	17.61%	14.86%	13.31%	14.17%	17.62%
High	2943.19	3015.70	3015.70	3015.70	3015.70	3015.70
Low	2697.74	2697.74	2643.50	2169.97	2383.02	940.48
Sharpe Ratio*	4.79	-0.22	0.55	1.61	1.75	0.67
Max. Drawdown	-2.92%	-10.54%	-10.54%	-10.54%	-10.54%	-31.61%
VaR 95 \ 99				-19.9% \ -40.4%		-26.2% \ -51.4%
CVaR 95 \ 99				-31.2% \ -51.1%		-43.3% \ -73.3%

* 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).

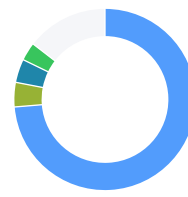
COMPOSITION BY CURRENCIES

- USD 75.8%
- EUR 6.1%
- CHF 4.2%
- JPY 4.2%
- Others 9.7%



COMPOSITION BY COUNTRIES

- US 73.7%
- CH 4.3%
- JP 4.2%
- NL 3.3%
- Others 14.5%



TOP COMPONENTS AS OF 04-Sep-2024

Company	Ticker	Country	Currency	Index Weight (%)
APPLE INC	AAPL UW Equity	US	USD	6.12%
NVIDIA CORP	NVDA UW Equity	US	USD	5.78%
META PLATFORMS INC	META UW Equity	US	USD	4.69%
MICROSOFT CORP	MSFT UW Equity	US	USD	4.57%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	4.13%
BROADCOM INC	AVGO UW Equity	US	USD	3.72%
ELI LILLY & CO	LLY UN Equity	US	USD	3.64%
NOVO NORDISK A/S	NOVOB DC Equity	DK	DKK	2.72%
VISA INC-CLASS A SHARES	V UN Equity	US	USD	2.46%
UNITEDHEALTH GROUP INC	UNH UN Equity	US	USD	2.27%

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