

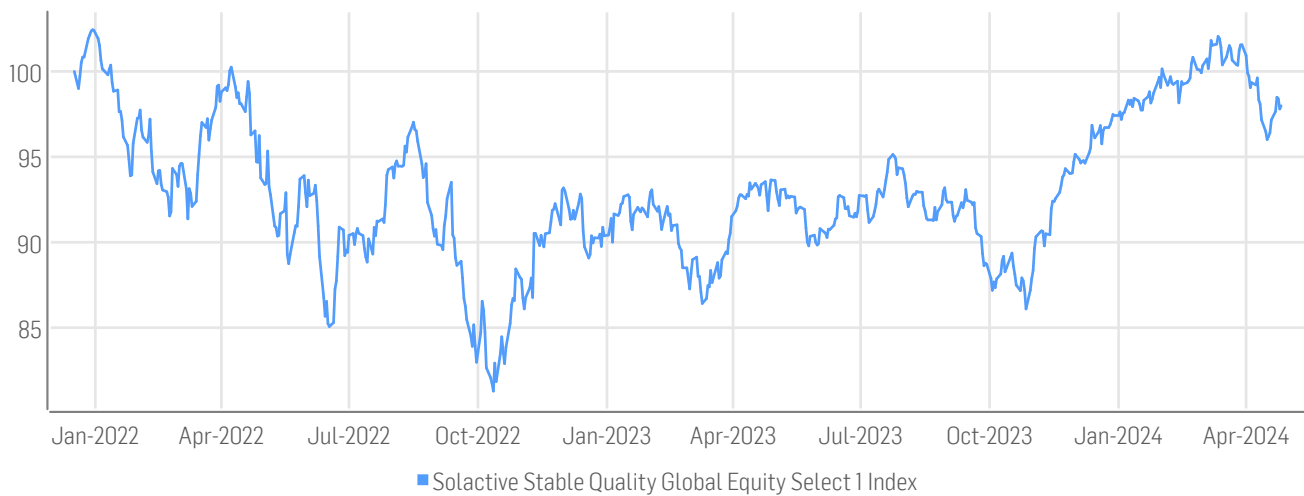
FACTSHEET - AS OF 26-Apr-2024

Solactive Stable Quality Global Equity Select 1 Index

DESCRIPTION

Solactive Stable Quality Global Equity Select 1 Index

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOEZN6 / SLOEZN	Base Value / Base Date	100 Points / 17.12.2021
Bloomberg / Reuters	SOLSQUL1 Index / .SOLSQUL1	Last Price	97.99
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	NTR	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 17.12.2021
Index Members	43		

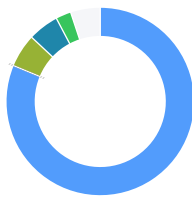
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-3.19%	-0.76%	13.81%	5.41%	0.59%	-2.01%
Performance (p.a.)						-0.86%
Volatility (p.a.)	9.70%	8.84%	8.62%	8.84%	8.19%	13.45%
High	101.56	102.05	102.05	102.05	102.05	102.44
Low	96.01	96.01	87.19	86.10	96.01	81.29
Sharpe Ratio*	-3.91	-0.95	2.86	0.02	-0.43	-0.46
Max. Drawdown	-5.46%	-5.92%	-5.92%	-9.50%	-5.92%	-20.65%
VaR 95 \ 99				-15.1% \ -20.4%		-20.5% \ -38.6%
CVaR 95 \ 99				-18.4% \ -23.1%		-30.3% \ -46.6%

* 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).

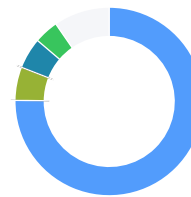
COMPOSITION BY CURRENCIES

- USD 81.2%
- DKK 5.7%
- CHF 5.3%
- EUR 2.6%
- Others 5.1%



COMPOSITION BY COUNTRIES

- US 75.2%
- DK 5.7%
- CH 5.3%
- IE 4.2%
- Others 9.6%



TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
NOVO NORDISK A/S	NOVOB DC Equity	DK	DKK	5.73%
SYNOPTIS INC	SNPS UW Equity	US	USD	3.99%
COSTCO WHOLESALE CORP	COST UW Equity	US	USD	3.49%
VISA INC-CLASS A SHARES	V UN Equity	US	USD	3.35%
MICROSOFT CORP	MSFT UW Equity	US	USD	3.25%
NOVARTIS AG	NOVN SE Equity	CH	CHF	3.12%
MARSH & MCLENNAN COS	MMC UN Equity	US	USD	3.08%
SOUTHERN COMPANY THE	SO UN Equity	US	USD	2.97%
MONDELEZ INTERNATIONAL INC	MDLZ UW Equity	US	USD	2.89%
COCA-COLA CO/THE	KO UN Equity	US	USD	2.86%

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