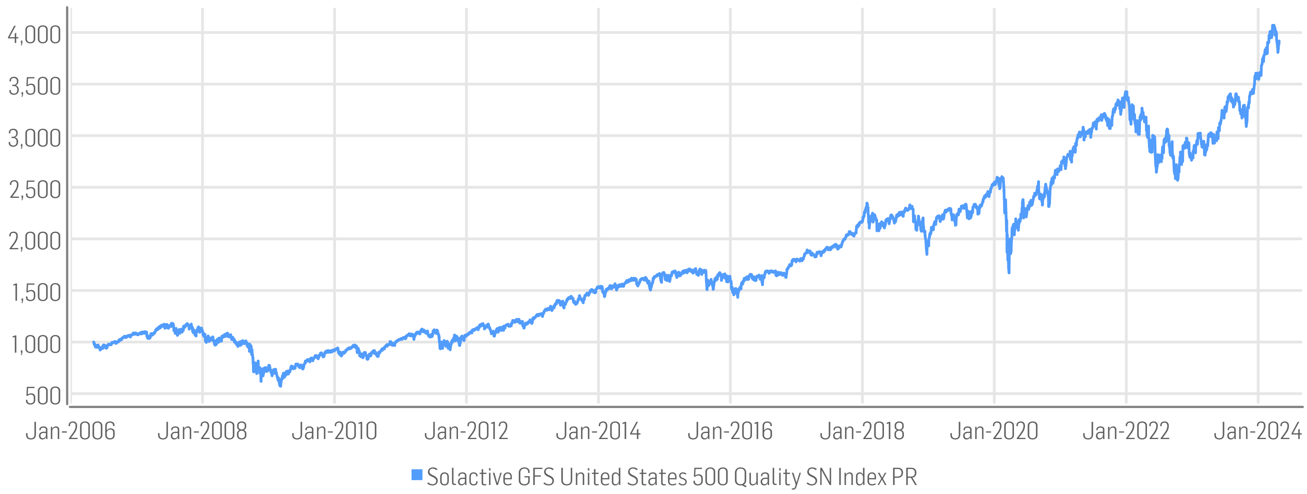
FACTSHEET - AS OF 26-Apr-2024
Solactive GFS United States 500 Quality SN Index PR

DESCRIPTION

The Solactive GFS United States 500 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 United States 500 Index that exhibit Quality characteristics, maintaining sector neutrality from the starting universe.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SL0F039 / SL0F03	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	/ .SQU5SUP	Last Price	3918.40
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price Return	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 08.05.2006
Index Members	152		

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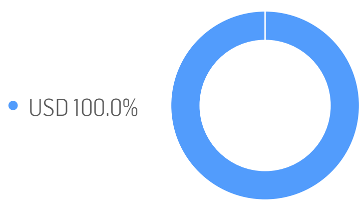
STATISTICS

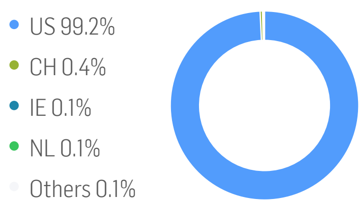
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-3.54%	4.90%	26.83%	31.95%	8.85%	291.84%
Performance (p.a.)						7.90%
Volatility (p.a.)	13.36%	12.85%	12.01%	12.35%	12.26%	19.62%
High	4070.85	4070.85	4070.85	4070.85	4070.85	4070.85
Low	3807.64	3719.45	3131.03	2928.22	3546.05	572.43
Sharpe Ratio*	-3.05	1.26	4.72	2.20	1.99	0.13
Max. Drawdown	-6.47%	-6.47%	-6.47%	-9.31%	-6.47%	-51.55%
VaR 95 \ 99				-19.5% \ -25.3%		-29.0% \ -55.9%
CVaR 95 \ 99				-22.8% \ -26.8%		-48.9% \ -87.3%

* 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



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
NVIDIA CORP	NVDA UW Equity	US	USD	8.17%
BROADCOM INC	AVGO UW Equity	US	USD	6.69%
APPLE INC	AAPL UW Equity	US	USD	4.00%
MASTERCARD INC-CLASS A	MA UN Equity	US	USD	3.58%
ELI LILLY & CO	LLY UN Equity	US	USD	3.03%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	2.84%
HOME DEPOT INC	HD UN Equity	US	USD	2.71%
NETFLIX INC	NFLX UW Equity	US	USD	2.51%
BERKSHIRE HATHAWAY INC-CL B	BRK/B UN Equity	US	USD	2.50%
ORACLE CORP	ORCL UN Equity	US	USD	2.49%

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