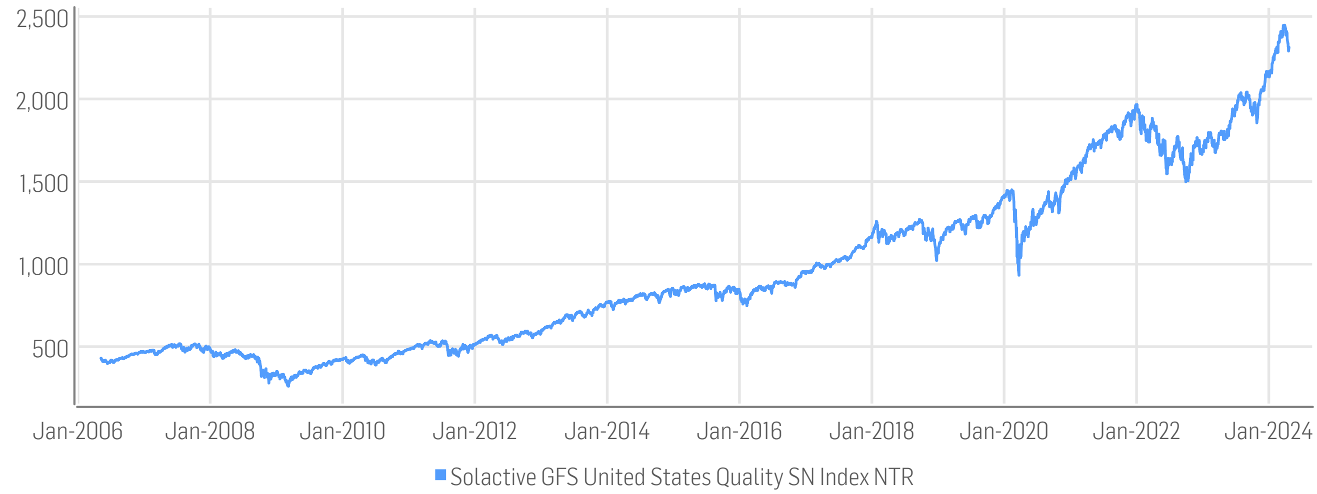
FACTSHEET - AS OF 22-Apr-2024
Solactive GFS United States Quality SN Index NTR

DESCRIPTION

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

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SL0F0L5 / SL0F0L	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .SQUSSUN	Last Price	2313.64
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total 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	145		

SOLACTIVE
German Index Engineering

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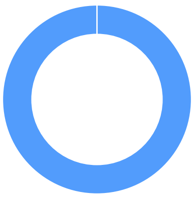
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-5.13%	3.91%	21.82%	28.28%	6.95%	131.36%
Performance (p.a.)						12.81%
Volatility (p.a.)	11.90%	12.19%	11.93%	11.92%	11.76%	18.86%
High	2447.00	2447.00	2447.00	2447.00	2447.00	2447.00
Low	2290.58	2226.63	1855.40	1754.87	2133.50	932.61
Sharpe Ratio*	-4.42	0.95	3.68	1.97	1.57	0.40
Max. Drawdown	-6.39%	-6.39%	-6.39%	-9.13%	-6.39%	-35.67%
VaR 95 \ 99				-19.3% \ -25.0%		-27.2% \ -53.9%
CVaR 95 \ 99				-22.5% \ -26.4%		-46.7% \ -84.2%

* 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).

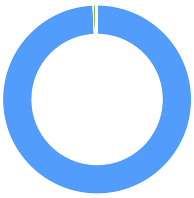
COMPOSITION BY CURRENCIES

- USD 100.0%



COMPOSITION BY COUNTRIES

- US 99.3%
- CH 0.4%
- IE 0.1%
- NL 0.1%



TOP COMPONENTS AS OF 22-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
NVIDIA CORP	NVDA UW Equity	US	USD	7.57%
BROADCOM INC	AVGO UW Equity	US	USD	6.23%
APPLE INC	AAPL UW Equity	US	USD	4.01%
MASTERCARD INC-CLASS A	MA UN Equity	US	USD	3.68%
ELI LILLY & CO	LLY UN Equity	US	USD	3.24%
HOME DEPOT INC	HD UN Equity	US	USD	2.95%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	2.84%
ABBVIE INC	ABBV UN Equity	US	USD	2.67%
BERKSHIRE HATHAWAY INC-CL B	BRK/B UN Equity	US	USD	2.58%
NETFLIX INC	NFLX UW Equity	US	USD	2.57%

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The index is launched on 08-May-2017. All information, including index levels, provided for any date or time period prior to the launch date is back-tested. Back-tested performance is not actual performance, but is hypothetical. The back-test calculations are based on the same or fundamentally the same methodology that was in effect when the index was launched. A back-test calculation means that no actual investment which allowed a tracking of the performance of the Index was possible at any time during the period of the back-test calculation and that as a result any comparison is purely hypothetical. The methodology and the model used for the calculation and back-test calculation of the Index were developed with the advantage of hindsight. In reality, it is not possible to invest with the advantage of hindsight and therefore this performance comparison is purely theoretical.

Past performance should not be considered as indication or guarantee of any future results. Charts and graphs are provided for illustrative purposes.

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