

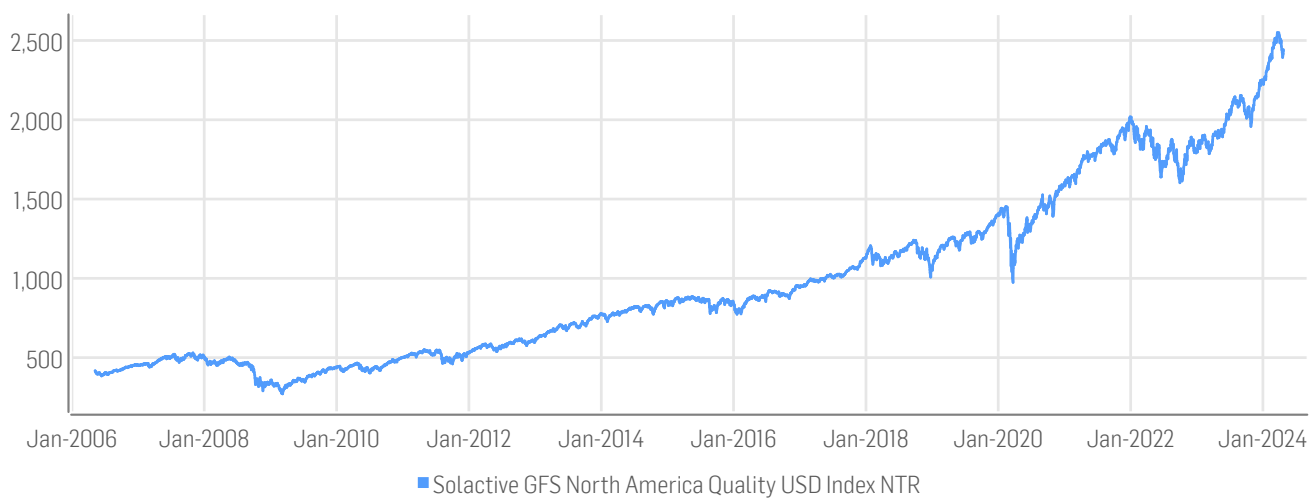
FACTSHEET - AS OF 24-Apr-2024

Solactive GFS North America Quality USD Index NTR

DESCRIPTION

The Solactive GFS North America Quality 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 North America Large & Mid Cap Index that exhibit Quality characteristics.

HISTORICAL PERFORMANCE



CHARACTERISTICS

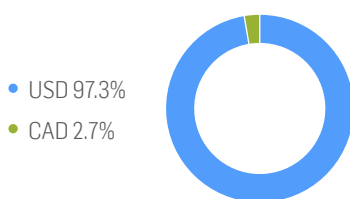
ISIN / WKN	DE000SLOF1A6 / SLOF1A	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .SQNAUN	Last Price	2434.58
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 08.05.2006
Index Members	171		

STATISTICS

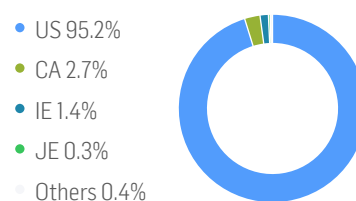
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-4.10%	4.63%	24.38%	26.12%	8.24%	143.46%
Performance (p.a.)						13.63%
Volatility (p.a.)	11.54%	11.71%	10.91%	11.08%	10.99%	17.89%
High	2548.54	2550.13	2550.13	2550.13	2550.13	2550.13
Low	2392.74	2318.88	1957.38	1886.98	2222.73	974.22
Sharpe Ratio*	-3.92	1.27	4.62	1.92	2.07	0.47
Max. Drawdown	-6.11%	-6.17%	-6.17%	-9.09%	-6.17%	-32.97%
VaR 95 \ 99				-17.4% \ -23.6%		-25.1% \ -52.8%
CVaR 95 \ 99				-21.1% \ -25.1%		-44.3% \ -80.4%

* 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 24-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
NVIDIA CORP	NVDA UW Equity	US	USD	7.59%
ELI LILLY & CO	LLY UN Equity	US	USD	4.55%
MASTERCARD INC-CLASS A	MA UN Equity	US	USD	4.32%
APPLE INC	AAPL UW Equity	US	USD	4.08%
BROADCOM INC	AVGO UW Equity	US	USD	3.84%
ABBVIE INC	ABBV UN Equity	US	USD	3.63%
HOME DEPOT INC	HD UN Equity	US	USD	3.52%
VISA INC-CLASS A SHARES	V UN Equity	US	USD	2.52%
PROCTER & GAMBLE CO	PG UN Equity	US	USD	1.88%
PEPSICO INC	PEP UW Equity	US	USD	1.77%

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