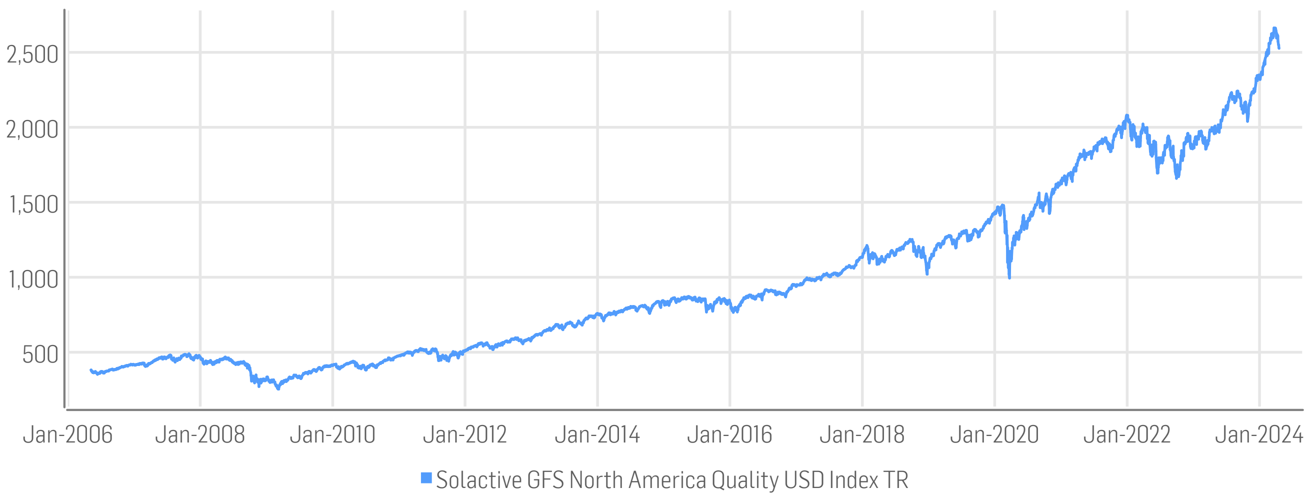
# FACTSHEET - AS OF 18-Apr-2024
# Solactive GFS North America Quality USD Index TR

## 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 | DE000SL0F1B4 / SL0F1B | Base Value / Base Date | 1000 Points / 08.05.2017 |
| Bloomberg / Reuters | / .SQNAUT | Last Price | 2526.07 |
| Index Calculator | Solactive AG | Dividends | Reinvested |
| Index Type | 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 | | |

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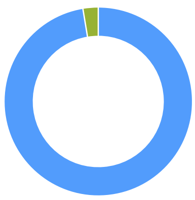
## STATISTICS

| USD | 30D | 90D | 180D | 360D | YTD | Since Inception |
|---|---|---|---|---|---|---|
| Performance | -3.85% | 5.23% | 20.20% | 26.64% | 7.67% | 152.61% |
| Performance (p.a.) | | | | | | 14.27% |
| Volatility (p.a.) | 10.85% | 11.38% | 11.07% | 11.15% | 10.81% | 17.90% |
| High | 2663.27 | 2663.27 | 2663.27 | 2663.27 | 2663.27 | 2663.27 |
| Low | 2526.07 | 2400.58 | 2039.38 | 1956.62 | 2318.52 | 982.55 |
| Sharpe Ratio* | -3.99 | 1.55 | 3.61 | 1.95 | 2.06 | 0.50 |
| Max. Drawdown | -5.15% | -5.15% | -5.15% | -9.02% | -5.15% | -32.91% |
| VaR 95 \ 99 | | | | -17.8% \ -23.6% | | -25.1% \ -52.7% |
| CVaR 95 \ 99 | | | | -21.3% \ -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).

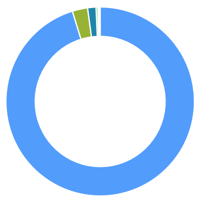
## COMPOSITION BY CURRENCIES

- USD 97.4%
- CAD 2.6%



## COMPOSITION BY COUNTRIES

- US 95.2%
- CA 2.6%
- IE 1.4%
- JE 0.3%
- Others 0.4%



## TOP COMPONENTS AS OF 18-Apr-2024

| Company | Ticker | Country | Currency | Index Weight (%) |
|---|---|---|---|---|
| NVIDIA CORP | NVDA UW Equity | US | USD | 8.12% |
| ELI LILLY & CO | LLY UN Equity | US | USD | 4.67% |
| MASTERCARD INC-CLASS A | MA UN Equity | US | USD | 4.28% |
| APPLE INC | AAPL UW Equity | US | USD | 4.06% |
| BROADCOM INC | AVGO UW Equity | US | USD | 3.88% |
| ABBVIE INC | ABBV UN Equity | US | USD | 3.59% |
| HOME DEPOT INC | HD UN Equity | US | USD | 3.54% |
| VISA INC-CLASS A SHARES | V UN Equity | US | USD | 2.50% |
| PROCTER & GAMBLE CO | PG UN Equity | US | USD | 1.83% |
| PEPSICO INC | PEP UW Equity | US | USD | 1.73% |

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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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