

FACTSHEET - AS OF 26-Apr-2024

Solactive GFS Developed Markets Europe Quality SN EUR Index NTR

DESCRIPTION

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

HISTORICAL PERFORMANCE



CHARACTERISTICS

| | | | |
|---------------------|-----------------------|------------------------|---|
| ISIN / WKN | DE000SLOFZ24 / SLOFZ2 | Base Value / Base Date | 1000 Points / 08.05.2017 |
| Bloomberg / Reuters | / .SQEUSEN | Last Price | 1451.70 |
| 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 | EUR | History | Available daily back to 08.05.2006 |
| Index Members | 132 | | |

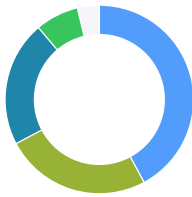
STATISTICS

| EUR | 30D | 90D | 180D | 360D | YTD | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|-----------------|
| Performance | -1.06% | 4.42% | 17.71% | 12.63% | 7.45% | 45.17% |
| Performance (p.a.) | | | | | | 5.50% |
| Volatility (p.a.) | 10.05% | 8.00% | 8.03% | 9.36% | 8.37% | 15.03% |
| High | 1473.34 | 1473.34 | 1473.34 | 1473.34 | 1473.34 | 1473.34 |
| Low | 1420.36 | 1393.60 | 1239.55 | 1233.31 | 1337.11 | 730.33 |
| Sharpe Ratio* | -1.60 | 1.91 | 4.39 | 0.95 | 2.48 | 0.11 |
| Max. Drawdown | -3.60% | -3.60% | -3.60% | -6.80% | -3.60% | -35.23% |
| VaR 95 \ 99 | | | | -16.6% \ -24.5% | | -22.2% \ -43.9% |
| CVaR 95 \ 99 | | | | -20.7% \ -29.4% | | -37.5% \ -68.3% |

* 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

- EUR 42.1%
- GBP 25.1%
- CHF 21.6%
- DKK 7.4%
- Others 3.8%



COMPOSITION BY COUNTRIES

- GB 24.1%
- CH 21.6%
- NL 15.2%
- DE 10.8%
- Others 28.4%



TOP COMPONENTS AS OF 26-Apr-2024

| Company | Ticker | Country | Currency | Index Weight (%) |
|-------------------------------------|-----------------|---------|----------|------------------|
| ASML HOLDING NV | ASML NA Equity | NL | EUR | 6.80% |
| NOVO NORDISK A/S | NOVOB DC Equity | DK | DKK | 6.19% |
| GSK PLC | GSK LN Equity | GB | GBP | 4.98% |
| NOVARTIS AG | NOVN SE Equity | CH | CHF | 4.47% |
| LVMH MOET HENNESSY LOUIS VUITTON SE | MC FP Equity | FR | EUR | 4.34% |
| ROCHE HOLDING AG | ROG SE Equity | CH | CHF | 3.96% |
| NESTLE SA | NESN SE Equity | CH | CHF | 3.94% |
| UNILEVER PLC | ULVR LN Equity | GB | GBP | 2.72% |
| DIAGEO PLC | DGE LN Equity | GB | GBP | 2.57% |
| AIRBUS SE | AIR FP Equity | NL | EUR | 2.18% |

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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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