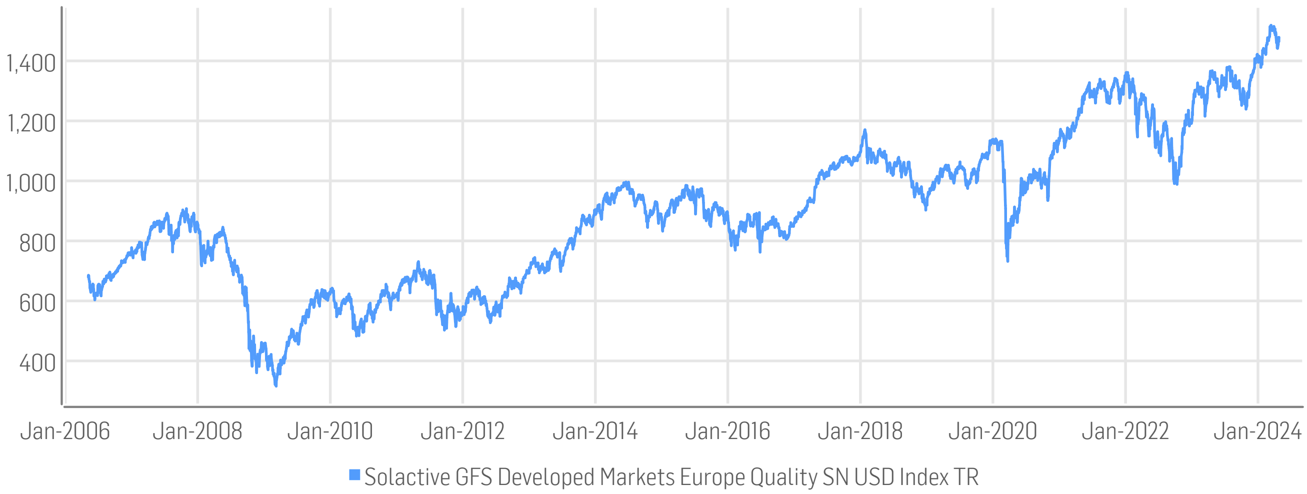
FACTSHEET - AS OF 26-Apr-2024
Solactive GFS Developed Markets Europe Quality SN USD Index TR

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	DE000SL0FZK9 / SL0FZK
Bloomberg / Reuters	/ .SQEUSUT
Index Calculator	Solactive AG
Index Type	Total Return
Index Currency	USD
Index Members	132

Base Value / Base Date	1000 Points / 08.05.2017
Last Price	1478.47
Dividends	Reinvested
Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
History	Available daily back to 08.05.2006

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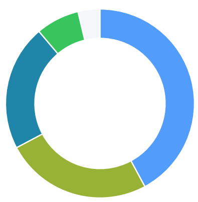
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.17%	3.03%	19.33%	10.26%	4.27%	47.85%
Performance (p.a.)						5.77%
Volatility (p.a.)	11.51%	9.70%	11.07%	12.14%	10.73%	17.19%
High	1514.64	1518.87	1518.87	1518.87	1518.87	1518.87
Low	1441.65	1421.44	1247.59	1239.02	1378.31	731.89
Sharpe Ratio*	-2.49	0.78	3.41	0.42	0.78	0.03
Max. Drawdown	-4.82%	-5.08%	-5.08%	-10.27%	-5.08%	-37.48%
VaR 95 \ 99				-20.5% \ -27.9%		-25.3% \ -52.4%
CVaR 95 \ 99				-25.2% \ -31.0%		-42.0% \ -74.5%

* 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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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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