

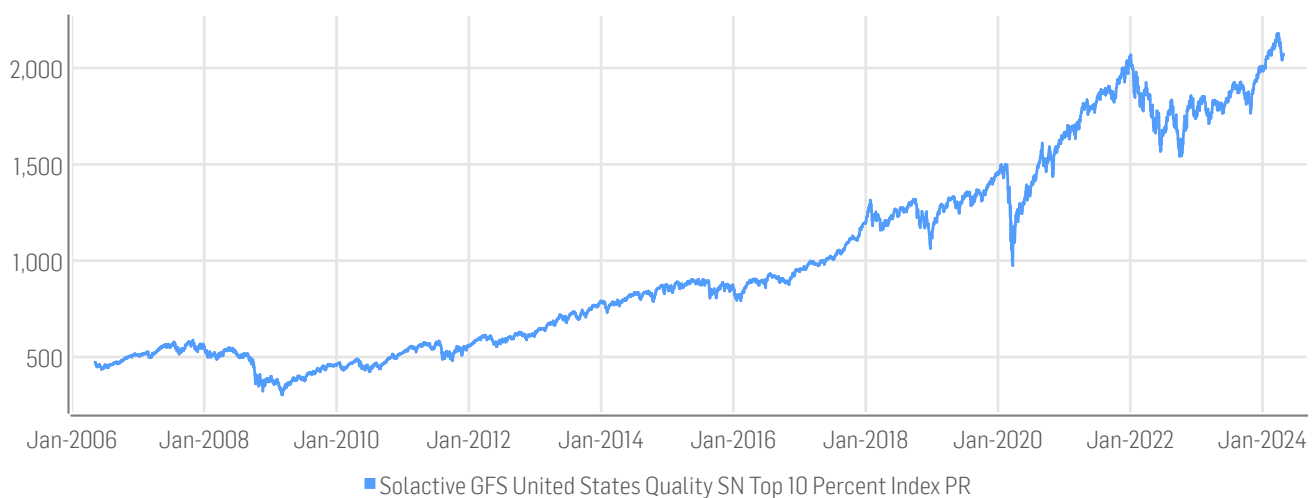
FACTSHEET - AS OF 26-Apr-2024

Solactive GFS United States Quality SN Top 10 Percent Index PR

DESCRIPTION

The Solactive GFS United States Quality SN Top 10 Percent 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 | DE000SLOG9D2 / SLOG9D | Base Value / Base Date | 1000 Points / 01.11.2006 |
| Bloomberg / Reuters | / .SQUSSUIP | Last Price | 2069.62 |
| Index Calculator | Solactive AG | Dividends | Not included |
| Index Type | Price Return | Calculation | 1:00 am to 10:50 pm (CET), every 15 seconds |
| Index Currency | USD | History | Available daily back to 01.11.2006 |
| Index Members | 47 | | |

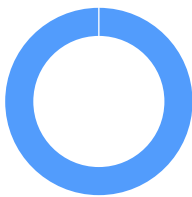
STATISTICS

| USD | 30D | 90D | 180D | 360D | YTD | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|-----------------|
| Performance | -4.94% | 0.63% | 17.24% | 14.74% | 3.11% | 318.56% |
| Performance (p.a.) | | | | | | 8.53% |
| Volatility (p.a.) | 10.81% | 10.00% | 10.06% | 10.11% | 9.63% | 19.03% |
| High | 2179.80 | 2179.80 | 2179.80 | 2179.80 | 2179.80 | 2179.80 |
| Low | 2041.13 | 2041.13 | 1789.33 | 1764.74 | 1984.02 | 303.85 |
| Sharpe Ratio* | -4.75 | -0.27 | 3.26 | 0.96 | 0.47 | 0.17 |
| Max. Drawdown | -6.36% | -6.36% | -6.36% | -8.41% | -6.36% | -48.35% |
| VaR 95 \ 99 | | | | -17.2% \ -21.5% | | -28.1% \ -56.5% |
| CVaR 95 \ 99 | | | | -19.8% \ -23.4% | | -47.5% \ -82.9% |

* 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).

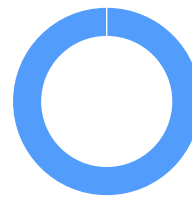
COMPOSITION BY CURRENCIES

• USD 100.0%



COMPOSITION BY COUNTRIES

• US 100.0%



TOP COMPONENTS AS OF 26-Apr-2024

| Company | Ticker | Country | Currency | Index Weight (%) |
|---------------------------|----------------|---------|----------|------------------|
| MASTERCARD INC-CLASS A | MA UN Equity | US | USD | 9.67% |
| ORACLE CORP | ORCL UN Equity | US | USD | 9.22% |
| APPLE INC | AAPL UW Equity | US | USD | 8.86% |
| HOME DEPOT INC | HD UN Equity | US | USD | 7.65% |
| ABBVIE INC | ABBV UN Equity | US | USD | 6.59% |
| AT&T | T UN Equity | US | USD | 5.68% |
| AUTOMATIC DATA PROCESSING | ADP UW Equity | US | USD | 5.09% |
| KLA CORP | KLAC UW Equity | US | USD | 4.57% |
| AMGEN INC | AMGN UW Equity | US | USD | 3.27% |
| THE CIGNA GROUP | CI UN Equity | US | USD | 3.08% |

DISCLAIMER

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