

# FACTSHEET - Solactive GFS United States Quality SN Index NTR

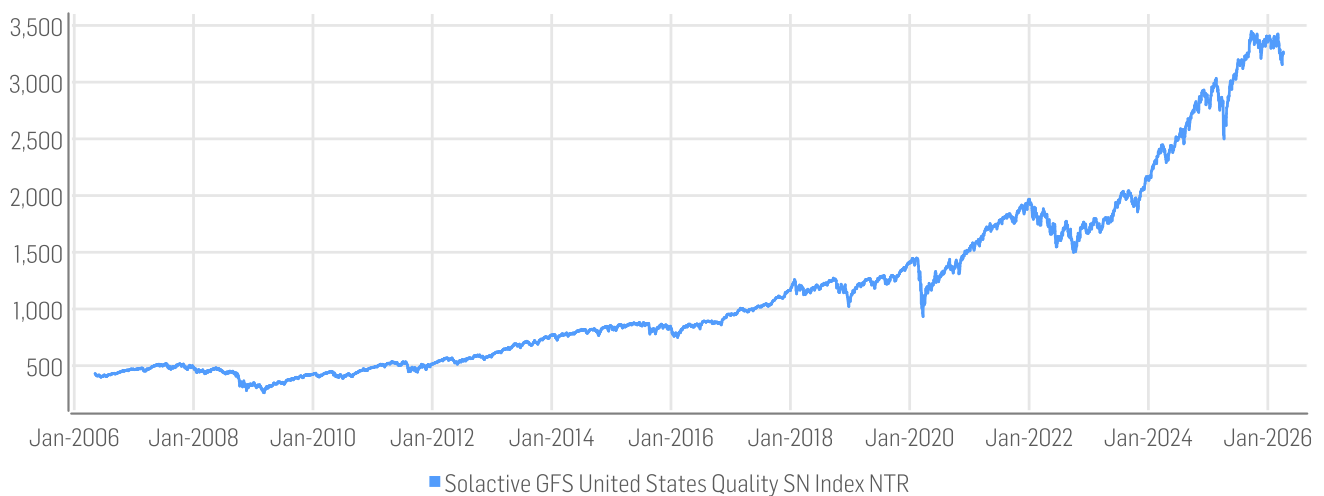
## AS OF 07-Apr-2026



### DESCRIPTION

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

### HISTORICAL PERFORMANCE



### ANNUAL PERFORMANCE

| Year        | YTD    | 2025   | 2024   | 2023   | 2022    | 2021   |
|-------------|--------|--------|--------|--------|---------|--------|
| Performance | -3.07% | 18.56% | 30.76% | 28.29% | -13.83% | 27.51% |

### CHARACTERISTICS

|                     |                       |                        |   |
|---------------------|-----------------------|------------------------|---|
| ISIN / WKN          | DE000SLOF0L5 / SLOF0L | Base Value / Base Date | 1000 Points / 08.05.2017                    |
| Bloomberg / Reuters | / .SQUSSUN            | Last Price             | 3250.48                                     |
| 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       | 125                   |                        |   |

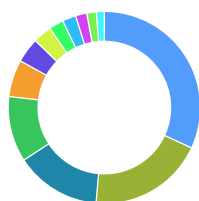
## STATISTICS

| USD                | 30D     | 90D     | 180D    | 360D            | YTD     | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|-----------------|
| Performance        | -3.15%  | -3.79%  | -4.45%  | 22.06%          | -3.07%  | 225.05%         |
| Performance (p.a.) |         |         |         |                 |         | 14.14%          |
| Volatility (p.a.)  | 15.11%  | 14.52%  | 13.01%  | 12.67%          | 14.23%  | 18.07%          |
| High               | 3354.03 | 3424.94 | 3424.94 | 3447.30         | 3424.94 | 3447.30         |
| Low                | 3154.34 | 3154.34 | 3154.34 | 2617.88         | 3154.34 | 932.61          |
| Sharpe Ratio*      | -2.38   | -1.25   | -0.96   | 1.48            | -1.04   | 0.58            |
| Max. Drawdown      | -6.01%  | -7.90%  | -7.90%  | -8.50%          | -7.90%  | -35.67%         |
| VaR 95 \ 99        |         |         |         | -20.2% \ -33.3% |         | -25.7% \ -52.3% |
| CVaR 95 \ 99       |         |         |         | -28.5% \ -34.9% |         | -44.2% \ -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 SECTORS

- Technology 31.9%
- Finance 19.5%
- Industrials 14.4%
- Healthcare 11.0%
- Telecommunications 6.2%
- Non-Energy Materials 4.2%
- Consumer Non-Cyclicals 3.2%
- Energy 2.5%
- Consumer Cyclical 2.3%
- Business Services 1.9%
- Utilities 1.6%
- Consumer Services 1.4%



## COMPOSITION BY COUNTRIES

- United States 100.0%



## TOP COMPONENTS AS OF 07-Apr-2026

| Company                              | Ticker         | Country | Currency | Index Weight (%) |
|--------------------------------------|----------------|---------|----------|------------------|
| APPLE INC                            | AAPL UW Equity | US      | USD      | 5.17%            |
| GE AEROSPACE                         | GE UN Equity   | US      | USD      | 5.02%            |
| NETFLIX INC                          | NFLX UW Equity | US      | USD      | 4.28%            |
| ABBVIE INC                           | ABBV UN Equity | US      | USD      | 3.75%            |
| CISCO SYSTEMS INC                    | CSCO UW Equity | US      | USD      | 3.68%            |
| KLA CORP                             | KLAC UW Equity | US      | USD      | 3.51%            |
| JPMORGAN CHASE & CO                  | JPM UN Equity  | US      | USD      | 3.29%            |
| INTERNATIONAL BUSINESS MACHINES CORP | IBM UN Equity  | US      | USD      | 2.87%            |
| MASTERCARD INC-CLASS A               | MA UN Equity   | US      | USD      | 2.80%            |
| VISA INC-CLASS A SHARES              | V UN Equity    | US      | USD      | 2.63%            |

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