

FACTSHEET - Solactive GFS United States 500 Quality Index NTR

AS OF 07-Apr-2026



DESCRIPTION

The Solactive GFS United States 500 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 United States 500 Index that exhibit Quality characteristics.

HISTORICAL PERFORMANCE



ANNUAL PERFORMANCE

Year	YTD	2025	2024	2023	2022	2021
Performance	-2.35%	12.68%	25.50%	24.72%	-10.10%	25.05%

CHARACTERISTICS

ISIN / WKN	DE000SLOF0S0 / SLOF0S	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	/ .SQU5UN	Last Price	8034.92
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	152		

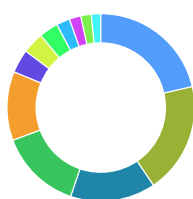
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-3.77%	-3.23%	-2.56%	16.12%	-2.35%	703.49%
Performance (p.a.)						11.03%
Volatility (p.a.)	14.74%	12.97%	11.77%	11.78%	12.82%	17.82%
High	8366.31	8612.88	8612.88	8612.88	8612.88	8612.88
Low	7851.71	7851.71	7851.71	6811.45	7851.71	676.32
Sharpe Ratio*	-2.78	-1.24	-0.75	1.08	-0.95	0.41
Max. Drawdown	-6.15%	-8.84%	-8.84%	-8.84%	-8.84%	-46.60%
VaR 95 \ 99				-17.3% \ -28.3%		-25.6% \ -51.9%
CVaR 95 \ 99				-24.1% \ -29.3%		-43.9% \ -77.6%

* 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).

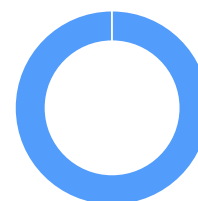
COMPOSITION BY SECTORS

- Healthcare 21.4%
- Technology 19.1%
- Industrials 14.7%
- Consumer Non-Cyclicals 14.1%
- Finance 11.9%
- Consumer Cyclicals 4.1%
- Telecommunications 3.7%
- Non-Energy Materials 3.3%
- Consumer Services 2.3%
- Energy 2.0%
- Business Services 1.8%
- Utilities 1.6%



COMPOSITION BY COUNTRIES

- United States 99.9%
- Jersey 0.1%



TOP COMPONENTS AS OF 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
ELI LILLY & CO	LLY UN Equity	US	USD	5.10%
APPLE INC	AAPL UW Equity	US	USD	5.06%
ABBVIE INC	ABBV UN Equity	US	USD	4.50%
MASTERCARD INC-CLASS A	MA UN Equity	US	USD	4.12%
VISA INC-CLASS A SHARES	V UN Equity	US	USD	3.22%
NETFLIX INC	NFLX UW Equity	US	USD	2.94%
WALMART INC	WMT UW Equity	US	USD	2.86%
CATERPILLAR INC	CAT UN Equity	US	USD	2.68%
HOME DEPOT INC	HD UN Equity	US	USD	2.65%
GE AEROSPACE	GE UN Equity	US	USD	2.61%

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