

FACTSHEET - Solactive GFS North America Quality USD Index NTR AS OF 07-Apr-2026



DESCRIPTION

The Solactive GFS North America 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 North America Large & Mid Cap Index that exhibit Quality characteristics.

HISTORICAL PERFORMANCE



ANNUAL PERFORMANCE

Year	YTD	2025	2024	2023	2022	2021
Performance	-1.85%	13.59%	24.79%	24.25%	-10.04%	25.45%

CHARACTERISTICS

ISIN / WKN	DE000SLOF1A6 / SLOF1A	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .SQNAUN	Last Price	3129.37
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	151		

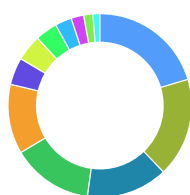
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-3.66%	-2.63%	-1.52%	17.06%	-1.85%	212.94%
Performance (p.a.)						13.65%
Volatility (p.a.)	13.21%	11.93%	10.84%	11.10%	11.68%	16.99%
High	3252.49	3341.82	3341.82	3341.82	3341.82	3341.82
Low	3071.03	3071.03	3071.03	2634.63	3071.03	974.22
Sharpe Ratio*	-3.04	-1.17	-0.62	1.23	-0.90	0.59
Max. Drawdown	-5.58%	-8.10%	-8.10%	-8.10%	-8.10%	-32.97%
VaR 95 \ 99				-17.1% \ -28.1%		-23.6% \ -49.9%
CVaR 95 \ 99				-23.2% \ -28.8%		-41.3% \ -76.4%

* 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).

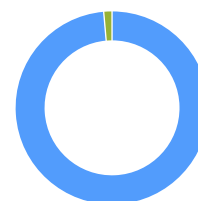
COMPOSITION BY SECTORS

- Healthcare 20.4%
- Technology 17.5%
- Industrials 14.3%
- Consumer Non-Cyclicals 14.3%
- Finance 12.2%
- Energy 4.8%
- Non-Energy Materials 4.6%
- Telecommunications 3.9%
- Consumer Cyclical 2.9%
- Consumer Services 2.2%
- Business Services 1.6%
- Utilities 1.2%



COMPOSITION BY COUNTRIES

- United States 98.6%
- Canada 1.4%



TOP COMPONENTS AS OF 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
APPLE INC	AAPL UN Equity	US	USD	5.04%
ELI LILLY & CO	LLY UN Equity	US	USD	4.78%
ABBVIE INC	ABBV UN Equity	US	USD	4.28%
MASTERCARD INC-CLASS A	MA UN Equity	US	USD	3.76%
VISA INC-CLASS A SHARES	V UN Equity	US	USD	3.14%
NETFLIX INC	NFLX UN Equity	US	USD	2.87%
WALMART INC	WMT UN Equity	US	USD	2.76%
CATERPILLAR INC	CAT UN Equity	US	USD	2.68%
GE AEROSPACE	GE UN Equity	US	USD	2.43%
AMGEN INC	AMGN UN Equity	US	USD	2.33%

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