

# FACTSHEET - Solactive GFS North America Quality SN USD Index PR AS OF 07-Apr-2026



## DESCRIPTION

The Solactive GFS North America 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 North America 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	-3.10%	18.20%	28.69%	26.82%	-15.11%	26.15%

## CHARACTERISTICS

ISIN / WKN	DE00SLOF1M1 / SLOF1M	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .SQNASUP	Last Price	2829.27
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price 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	150		

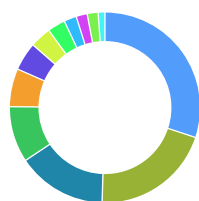
## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-3.11%	-3.80%	-4.30%	21.70%	-3.10%	182.93%
Performance (p.a.)						12.37%
Volatility (p.a.)	14.63%	14.21%	12.70%	12.39%	13.94%	17.99%
High	2918.75	2985.38	2985.38	3000.70	2985.38	3000.70
Low	2750.13	2750.13	2750.13	2285.56	2750.13	860.41
Sharpe Ratio*	-2.43	-1.28	-0.96	1.48	-1.07	0.48
Max. Drawdown	-5.82%	-7.88%	-7.88%	-8.35%	-7.88%	-36.30%
VaR 95 \ 99				-20.5% \ -31.7%		-25.5% \ -51.8%
CVaR 95 \ 99				-27.7% \ -34.4%		-44.0% \ -80.6%

\* 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).

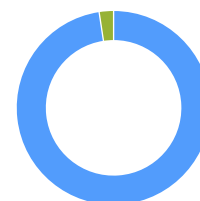
## COMPOSITION BY SECTORS

- Technology 30.1%
- Finance 20.4%
- Industrials 15.2%
- Healthcare 9.5%
- Telecommunications 6.5%
- Non-Energy Materials 4.8%
- Consumer Non-Cyclicals 3.6%
- Energy 3.0%
- Utilities 2.1%
- Consumer Cyclical 1.9%
- Business Services 1.9%
- Consumer Services 1.1%



## COMPOSITION BY COUNTRIES

- United States 97.6%
- Canada 2.4%



## TOP COMPONENTS AS OF 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
APPLE INC	AAPL UN Equity	US	USD	5.12%
GE AEROSPACE	GE UN Equity	US	USD	4.57%
NETFLIX INC	NFLX UN Equity	US	USD	4.24%
KLA CORP	KLAC UN Equity	US	USD	3.45%
CISCO SYSTEMS INC	CSCO UN Equity	US	USD	3.45%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	3.31%
ABBVIE INC	ABBV UN Equity	US	USD	3.12%
VISA INC-CLASS A SHARES	V UN Equity	US	USD	2.76%
INTERNATIONAL BUSINESS MACHINES CORP	IBM UN Equity	US	USD	2.74%
MASTERCARD INC-CLASS A	MA UN Equity	US	USD	2.63%

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