

FACTSHEET - Solactive GFS United States Quality Index NTR

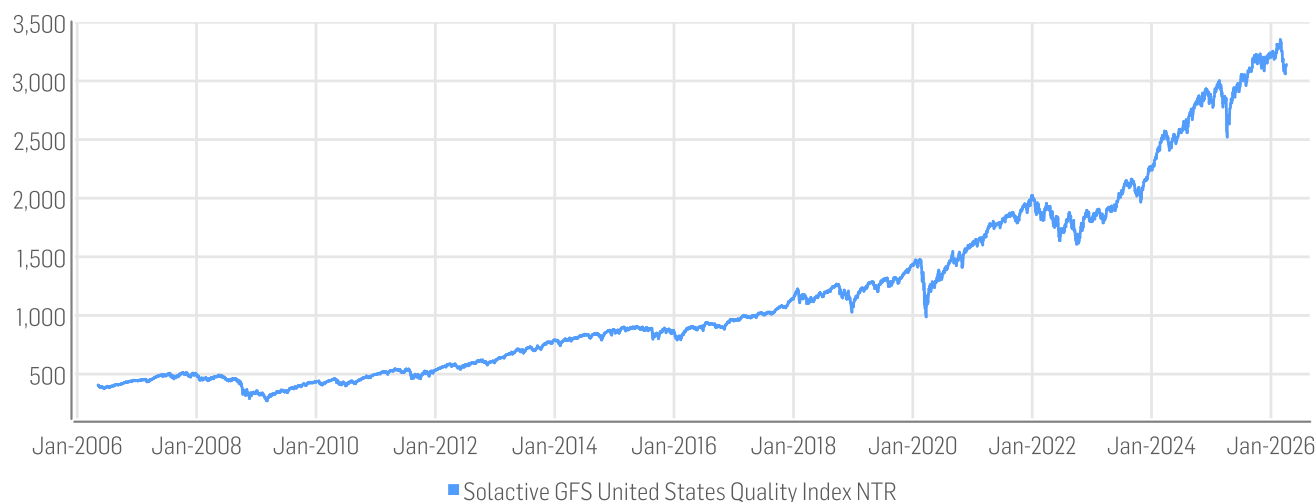
AS OF 06-Apr-2026



DESCRIPTION

The Solactive GFS United States 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 Large & Mid Cap Index that exhibit Quality characteristics.

HISTORICAL PERFORMANCE



ANNUAL PERFORMANCE

| Year | YTD | 2025 | 2024 | 2023 | 2022 | 2021 |
|-------------|--------|--------|--------|--------|--------|--------|
| Performance | -1.90% | 13.14% | 24.86% | 24.69% | -9.86% | 24.42% |

CHARACTERISTICS

| | | | |
|---------------------|-----------------------|------------------------|---|
| ISIN / WKN | DE000SLOFZ81 / SLOFZ8 | Base Value / Base Date | 1000 Points / 08.05.2017 |
| Bloomberg / Reuters | / .SQUSUN | Last Price | 3141.19 |
| 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 | 126 | | |

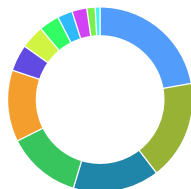
STATISTICS

| USD | 30D | 90D | 180D | 360D | YTD | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|-----------------|
| Performance | -3.48% | -3.12% | -2.24% | 17.37% | -1.90% | 214.12% |
| Performance (p.a.) | | | | | | 13.71% |
| Volatility (p.a.) | 14.19% | 12.47% | 11.38% | 11.61% | 12.19% | 17.06% |
| High | 3258.56 | 3353.13 | 3353.13 | 3353.13 | 3353.13 | 3353.13 |
| Low | 3060.50 | 3060.50 | 3060.50 | 2633.39 | 3060.50 | 981.27 |
| Sharpe Ratio* | -2.73 | -1.26 | -0.72 | 1.21 | -0.88 | 0.59 |
| Max. Drawdown | -6.08% | -8.73% | -8.73% | -8.73% | -8.73% | -33.19% |
| VaR 95 \ 99 | | | | -18.0% \ -28.6% | | -24.0% \ -50.4% |
| CVaR 95 \ 99 | | | | -24.4% \ -29.6% | | -41.6% \ -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 22.2%
- Technology 17.4%
- Industrials 15.1%
- Finance 13.0%
- Consumer Non-Cyclicals 12.5%
- Non-Energy Materials 4.6%
- Telecommunications 4.1%
- Consumer Cyclical 3.6%
- Consumer Services 2.6%
- Energy 2.6%
- Business Services 1.5%
- Utilities 0.9%



COMPOSITION BY COUNTRIES

- United States 100.0%



TOP COMPONENTS AS OF 06-Apr-2026

| Company | Ticker | Country | Currency | Index Weight (%) |
|-------------------------|----------------|---------|----------|------------------|
| APPLE INC | AAPL UN Equity | US | USD | 5.13% |
| ELI LILLY & CO | LLY UN Equity | US | USD | 4.78% |
| ABBVIE INC | ABBV UN Equity | US | USD | 4.57% |
| MASTERCARD INC-CLASS A | MA UN Equity | US | USD | 4.44% |
| VISA INC-CLASS A SHARES | V UN Equity | US | USD | 3.47% |
| GE AEROSPACE | GE UN Equity | US | USD | 3.05% |
| NETFLIX INC | NFLX UN Equity | US | USD | 3.05% |
| CATERPILLAR INC | CAT UN Equity | US | USD | 2.92% |
| HOME DEPOT INC | HD UN Equity | US | USD | 2.81% |
| AMGEN INC | AMGN UN Equity | US | USD | 2.80% |

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Past performance should not be considered as indication or guarantee of any future results. Charts and graphs are provided for illustrative purposes.

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