

FACTSHEET - Solactive GFS United States Quality SN Top 10 Percent Index TR

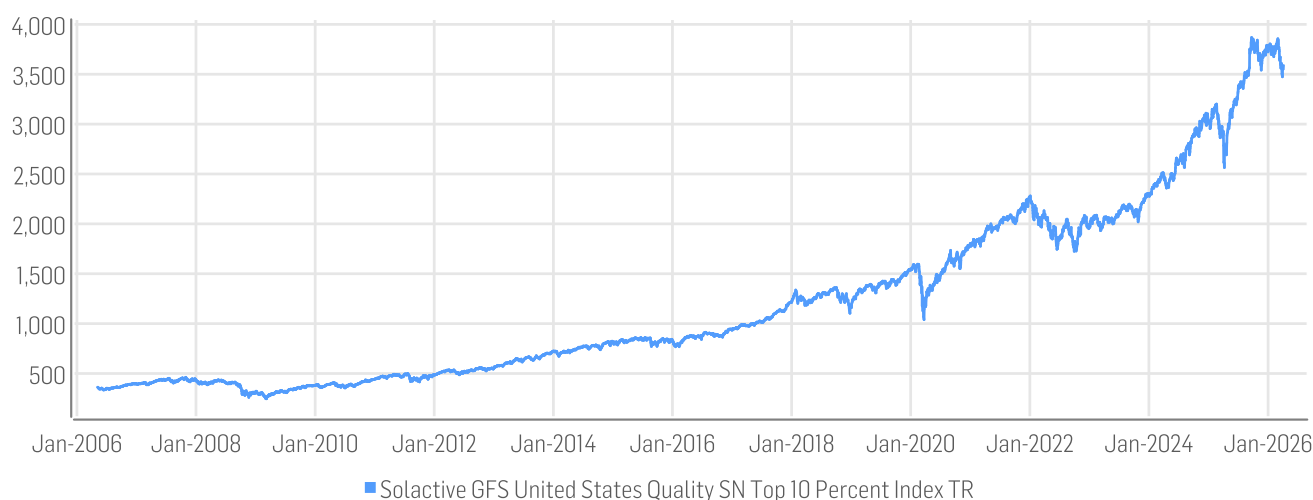
AS OF 06-Apr-2026



DESCRIPTION

The Solactive GFS United States Quality SN Top 10 Percent 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 | -3.66% | 23.06% | 31.47% | 16.45% | -12.61% | 25.48% |

CHARACTERISTICS

| | | | |
|---------------------|-----------------------|------------------------|--|
| ISIN / WKN | DE000SLOG9F7 / SLOG9F | Base Value / Base Date | 362.75 Points / 08.05.2006 |
| Bloomberg / Reuters | null / .SQUSSUIT | Last Price | 3588.01 |
| Index Calculator | null | Dividends | Reinvested |
| Index Type | | Calculation | 01:00 to 22:50 (CET), every 15 seconds |
| Index Currency | USD | History | Available daily back to 08.05.2006 |
| Index Members | 42 | | |

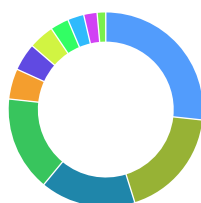
STATISTICS

| USD | 30D | 90D | 180D | 360D | YTD | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|-----------------|
| Performance | -4.54% | -5.26% | -6.03% | 30.18% | -3.66% | 889.11% |
| Performance (p.a.) | | | | | | 12.20% |
| Volatility (p.a.) | 16.87% | 15.43% | 13.95% | 14.84% | 15.19% | 18.70% |
| High | 3770.06 | 3856.59 | 3856.59 | 3869.17 | 3856.59 | 3869.17 |
| Low | 3473.82 | 3473.82 | 3473.82 | 2691.50 | 3473.82 | 246.27 |
| Sharpe Ratio* | -2.78 | -1.51 | -1.11 | 1.82 | -1.11 | 0.46 |
| Max. Drawdown | -7.86% | -9.93% | -9.93% | -10.22% | -9.93% | -46.77% |
| VaR 95 \ 99 | | | | -23.0% \ -33.2% | | -27.3% \ -55.4% |
| CVaR 95 \ 99 | | | | -29.4% \ -35.9% | | -46.0% \ -80.8% |

* 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 26.7%
- Industrials 18.5%
- Finance 15.8%
- Healthcare 15.7%
- Consumer Non-Cyclicals 5.1%
- Non-Energy Materials 4.6%
- Energy 4.2%
- Business Services 3.1%
- Consumer Services 2.7%
- Consumer Cyclical 2.2%
- Utilities 1.4%



COMPOSITION BY COUNTRIES

- United States 100.0%



TOP COMPONENTS AS OF 06-Apr-2026

| Company | Ticker | Country | Currency | Index Weight (%) |
|---------------------------|----------------|---------|----------|------------------|
| APPLE INC | AAPL UW Equity | US | USD | 10.55% |
| GE AEROSPACE | GE UN Equity | US | USD | 10.03% |
| MASTERCARD INC-CLASS A | MA UN Equity | US | USD | 9.15% |
| KLA CORP | KLAC UW Equity | US | USD | 7.55% |
| ABBVIE INC | ABBV UN Equity | US | USD | 7.40% |
| LOCKHEED MARTIN CORP | LMT UN Equity | US | USD | 5.53% |
| Applovin Corp | APP UW Equity | US | USD | 3.89% |
| AMGEN INC | AMGN UW Equity | US | USD | 3.73% |
| AUTOMATIC DATA PROCESSING | ADP UW Equity | US | USD | 3.07% |
| 3M COMPANY | MMM UN Equity | US | USD | 2.74% |

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