

FACTSHEET - Solactive GFS North America Quality SN USD Index NTR AS OF 11-Jul-2025



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	2024	2023	2022	2021	2020
Performance	11.78%	30.41%	28.63%	-13.94%	27.83%	9.30%

CHARACTERISTICS

ISIN / WKN	DE000SLOF1N9 / SLOF1N	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .SQNASUN	Last Price	3102.62
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	155		

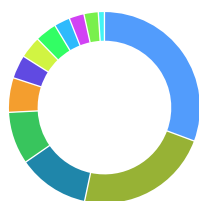
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	3.63%	18.30%	14.03%	21.00%	11.78%	210.26%
Performance (p.a.)						14.85%
Volatility (p.a.)	11.09%	13.60%	21.32%	17.57%	20.83%	18.45%
High	3145.17	3145.17	3145.17	3145.17	3145.17	3145.17
Low	2974.45	2579.37	2458.96	2434.59	2458.96	904.15
Sharpe Ratio*	4.52	6.87	1.23	0.97	0.93	0.57
Max. Drawdown	-1.46%	-2.85%	-17.42%	-17.42%	-17.42%	-36.16%
VaR 95 \ 99				-25.2% \ -46.3%		-26.2% \ -52.9%
CVaR 95 \ 99				-42.1% \ -85.5%		-45.3% \ -83.2%

* 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).

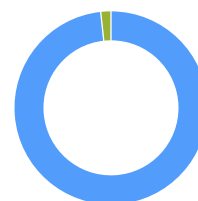
COMPOSITION BY SECTORS

- Technology 30.7%
- Finance 22.7%
- Industrials 12.0%
- Healthcare 8.8%
- Telecommunications 5.8%
- Business Services 4.0%
- Consumer Non-Cyclicals 3.7%
- Non-Energy Materials 3.7%
- Energy 2.7%
- Utilities 2.5%
- Consumer Cyclical 2.4%
- Consumer Services 1.0%



COMPOSITION BY COUNTRIES

- United States 98.3%
- Canada 1.7%



TOP COMPONENTS AS OF 11-Jul-2025

Company	Ticker	Country	Currency	Index Weight (%)
ORACLE CORP	ORCL UN Equity	US	USD	7.17%
NETFLIX INC	NFLX UW Equity	US	USD	5.72%
APPLE INC	AAPL UW Equity	US	USD	4.61%
GE AEROSPACE	GE UN Equity	US	USD	3.96%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	3.60%
MASTERCARD INC-CLASS A	MA UN Equity	US	USD	3.27%
ABBVIE INC	ABBV UN Equity	US	USD	3.18%
INTERNATIONAL BUSINESS MACHINES CORP	IBM UN Equity	US	USD	2.88%
VISA INC-CLASS A SHARES	V UN Equity	US	USD	2.74%
AT&T	T UN Equity	US	USD	2.12%

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