

# FACTSHEET - Solactive GFS United States Quality Index TR

## AS OF 16-May-2025



### 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	2024	2023	2022	2021	2020
Performance	3.72%	25.55%	25.40%	-9.33%	25.11%	14.29%

### CHARACTERISTICS

ISIN / WKN	DE000SLOFZ99 / SLOFZ9	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .SQUSUT	Last Price	3077.03
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	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	132		

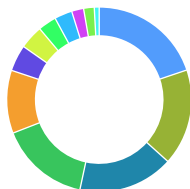
## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	10.12%	-1.64%	3.78%	16.05%	3.72%	207.70%
Performance (p.a.)						15.04%
Volatility (p.a.)	17.10%	26.40%	20.12%	16.02%	22.09%	17.62%
High	3077.03	3150.50	3150.50	3150.50	3150.50	3150.50
Low	2765.77	2646.40	2646.40	2574.74	2646.40	981.61
Sharpe Ratio*	12.81	-0.41	0.17	0.75	0.27	0.61
Max. Drawdown	-1.90%	-16.00%	-16.00%	-16.00%	-16.00%	-33.13%
VaR 95 \ 99				-23.3% \ -45.4%		-24.7% \ -53.4%
CVaR 95 \ 99				-38.7% \ -79.5%		-43.3% \ -80.0%

\* 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).

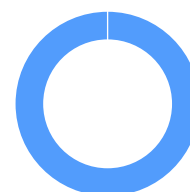
## COMPOSITION BY SECTORS

- Technology 19.8%
- Healthcare 16.9%
- Finance 16.7%
- Consumer Non-Cyclicals 15.7%
- Industrials 11.0%
- Telecommunications 4.6%
- Consumer Cyclical 4.1%
- Business Services 3.2%
- Non-Energy Materials 3.1%
- Consumer Services 2.1%
- Energy 1.9%
- Utilities 0.9%



## COMPOSITION BY COUNTRIES

- United States 100.0%



## TOP COMPONENTS AS OF 16-May-2025

Company	Ticker	Country	Currency	Index Weight (%)
MASTERCARD INC-CLASS A	MA UN Equity	US	USD	5.35%
APPLE INC	AAPL UW Equity	US	USD	5.04%
ABBVIE INC	ABBV UN Equity	US	USD	4.67%
VISA INC-CLASS A SHARES	V UN Equity	US	USD	4.25%
NETFLIX INC	NFLX UW Equity	US	USD	3.64%
ORACLE CORP	ORCL UN Equity	US	USD	3.49%
HOME DEPOT INC	HD UN Equity	US	USD	3.19%
COSTCO WHOLESALE CORP	COST UW Equity	US	USD	3.02%
GE AEROSPACE	GE UN Equity	US	USD	2.55%
PROCTER & GAMBLE CO	PG UN Equity	US	USD	2.46%

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