

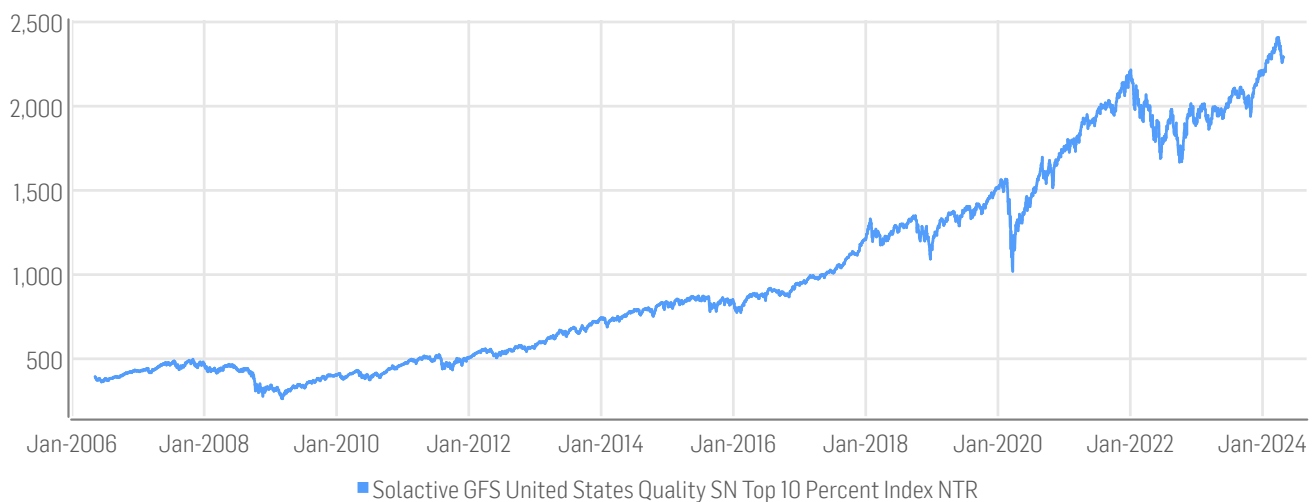
# FACTSHEET - AS OF 26-Apr-2024

## Solactive GFS United States Quality SN Top 10 Percent Index NTR

### 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



### CHARACTERISTICS

ISIN / WKN	DE000SLOG9E0 / SLOG9E	Base Value / Base Date	393.67 Points / 08.05.2006
Bloomberg / Reuters	SQUSSU1N Index / .SQUSSU1N	Last Price	2290.63
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	47		

## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-4.77%	0.98%	18.07%	16.52%	3.66%	481.87%
Performance (p.a.)						10.30%
Volatility (p.a.)	10.76%	9.99%	10.06%	10.10%	9.61%	18.87%
High	2408.36	2408.36	2408.36	2408.36	2408.36	2408.36
Low	2258.88	2258.88	1966.40	1925.83	2184.74	262.51
Sharpe Ratio*	-4.67	-0.13	3.46	1.14	0.66	0.26
Max. Drawdown	-6.21%	-6.21%	-6.21%	-8.19%	-6.21%	-47.26%
VaR 95 \ 99				-17.2% \ -21.5%		-27.5% \ -56.3%
CVaR 95 \ 99				-19.7% \ -23.2%		-46.9% \ -82.2%

\* 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 CURRENCIES

• USD 100.0%



## COMPOSITION BY COUNTRIES

• US 100.0%



## TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
MASTERCARD INC-CLASS A	MA UN Equity	US	USD	9.67%
ORACLE CORP	ORCL UN Equity	US	USD	9.22%
APPLE INC	AAPL UW Equity	US	USD	8.86%
HOME DEPOT INC	HD UN Equity	US	USD	7.65%
ABBVIE INC	ABBV UN Equity	US	USD	6.59%
AT&T	T UN Equity	US	USD	5.68%
AUTOMATIC DATA PROCESSING	ADP UW Equity	US	USD	5.09%
KLA CORP	KLAC UW Equity	US	USD	4.57%
AMGEN INC	AMGN UW Equity	US	USD	3.27%
THE CIGNA GROUP	CI UN Equity	US	USD	3.08%

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