

# FACTSHEET - Solactive GFS United States Quality SN Top 10 Percent Index NTR AS OF 16-May-2025



## 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	2024	2023	2022	2021	2020
Performance	3.45%	30.78%	15.74%	-13.12%	24.80%	16.56%

## CHARACTERISTICS

ISIN / WKN	DE000SLOG9E0 / SLOG9E	Base Value / Base Date	393.67 Points / 08.05.2006
Bloomberg / Reuters	SQUSSUIN Index / .SQUSSUIN	Last Price	2989.67
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	44		

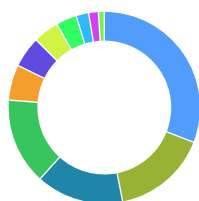
## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	14.70%	-1.87%	6.49%	24.71%	3.45%	659.44%
Performance (p.a.)						11.25%
Volatility (p.a.)	20.49%	31.47%	24.53%	19.76%	26.72%	18.89%
High	2989.67	3055.64	3055.64	3055.64	3055.64	3055.64
Low	2566.31	2445.73	2445.73	2330.91	2445.73	262.51
Sharpe Ratio*	20.83	-0.37	0.38	1.05	0.20	0.37
Max. Drawdown	-2.07%	-19.96%	-19.96%	-19.96%	-19.96%	-47.26%
VaR 95 \ 99				-30.0% \ -51.9%		-27.6% \ -56.2%
CVaR 95 \ 99				-47.4% \ -88.4%		-46.8% \ -81.9%

\* 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 30.9%
- Finance 16.0%
- Healthcare 14.7%
- Industrials 14.6%
- Business Services 6.0%
- Consumer Non-Cyclicals 5.2%
- Non-Energy Materials 4.3%
- Energy 3.5%
- Consumer Services 2.1%
- Consumer Cyclical 1.6%
- Utilities 1.0%



## COMPOSITION BY COUNTRIES

- United States 100.0%



## TOP COMPONENTS AS OF 16-May-2025

Company	Ticker	Country	Currency	Index Weight (%)
ORACLE CORP	ORCL UN Equity	US	USD	10.54%
MASTERCARD INC-CLASS A	MA UN Equity	US	USD	10.13%
APPLE INC	AAPL UW Equity	US	USD	9.75%
GE AEROSPACE	GE UN Equity	US	USD	8.45%
ABBVIE INC	ABBV UN Equity	US	USD	7.10%
AUTOMATIC DATA PROCESSING	ADP UW Equity	US	USD	4.24%
Applovin Corp	APP UW Equity	US	USD	3.71%
LOCKHEED MARTIN CORP	LMT UN Equity	US	USD	3.69%
KLA CORP	KLAC UW Equity	US	USD	3.30%
AMGEN INC	AMGN UW Equity	US	USD	3.17%

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