

FACTSHEET - Solactive GFS United States Quality SN Top 10 Percent Index TR AS OF 11-Jul-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	11.18%	31.47%	16.45%	-12.61%	25.48%	17.26%

CHARACTERISTICS

ISIN / WKN	DE000SLOG9F7 / SLOG9F	Base Value / Base Date	362.75 Points / 08.05.2006
Bloomberg / Reuters	null / .SQUSSUIT	Last Price	3364.73
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	43		

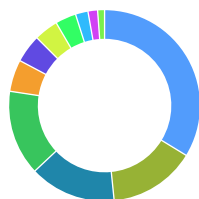
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	5.18%	22.08%	13.90%	24.89%	11.18%	827.56%
Performance (p.a.)						12.32%
Volatility (p.a.)	12.63%	15.80%	24.10%	19.97%	23.53%	18.85%
High	3400.53	3400.53	3400.53	3400.53	3400.53	3400.53
Low	3192.03	2691.50	2564.06	2564.06	2564.06	246.27
Sharpe Ratio*	6.39	7.62	1.07	1.05	0.77	0.42
Max. Drawdown	-1.77%	-3.49%	-19.91%	-19.91%	-19.91%	-46.77%
VaR 95 \ 99				-29.9% \ -51.8%		-27.5% \ -55.7%
CVaR 95 \ 99				-47.4% \ -88.4%		-46.6% \ -81.3%

* 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 33.7%
- Industrials 14.7%
- Finance 14.6%
- Healthcare 14.4%
- Business Services 5.4%
- Consumer Non-Cyclicals 4.7%
- Non-Energy Materials 4.1%
- Energy 3.5%
- Consumer Services 2.1%
- Consumer Cyclicals 1.6%
- Utilities 1.2%



COMPOSITION BY COUNTRIES

- United States 100.0%



TOP COMPONENTS AS OF 11-Jul-2025

Company	Ticker	Country	Currency	Index Weight (%)
ORACLE CORP	ORCL UN Equity	US	USD	14.27%
APPLE INC	AAPL UW Equity	US	USD	9.19%
MASTERCARD INC-CLASS A	MA UN Equity	US	USD	9.01%
GE AEROSPACE	GE UN Equity	US	USD	8.78%
ABBVIE INC	ABBV UN Equity	US	USD	7.00%
AUTOMATIC DATA PROCESSING	ADP UW Equity	US	USD	3.79%
KLA CORP	KLAC UW Equity	US	USD	3.63%
LOCKHEED MARTIN CORP	LMT UN Equity	US	USD	3.48%
Applavin Corp	APP UW Equity	US	USD	3.24%
AMGEN INC	AMGN UW Equity	US	USD	3.24%

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