

FACTSHEET - Solactive GFS Developed Markets ex North America Quality USD Index NTR

AS OF 25-Jul-2025



DESCRIPTION

The Solactive GFS Developed Markets ex North America 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 Developed Markets ex North America Large & Mid Cap Index that exhibit Quality characteristics.

HISTORICAL PERFORMANCE



ANNUAL PERFORMANCE

Year	YTD	2024	2023	2022	2021	2020
Performance	23.57%	1.32%	17.28%	-11.79%	15.34%	2.39%

CHARACTERISTICS

ISIN / WKN	DE000SLOF1U4 / SLOF1U	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .SQXAUN	Last Price	1756.33
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	270		

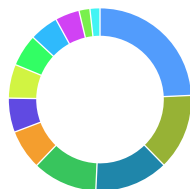
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	3.79%	9.47%	17.75%	17.09%	23.57%	75.63%
Performance (p.a.)						7.10%
Volatility (p.a.)	9.90%	10.79%	18.47%	15.63%	17.69%	15.05%
High	1769.11	1769.11	1769.11	1769.11	1769.11	1769.11
Low	1692.25	1613.02	1410.08	1409.47	1409.47	763.63
Sharpe Ratio*	5.35	3.71	1.90	0.84	2.33	0.19
Max. Drawdown	-2.30%	-3.05%	-13.52%	-13.52%	-13.52%	-34.92%
VaR 95 \ 99				-19.6% \ -36.6%		-22.3% \ -45.1%
CVaR 95 \ 99				-39.1% \ -91.9%		-36.6% \ -66.1%

* 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).

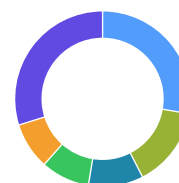
COMPOSITION BY SECTORS

- Finance 24.3%
- Industrials 13.4%
- Consumer Non-Cyclicals 13.0%
- Healthcare 11.4%
- Consumer Cyclicals 7.0%
- Technology 6.0%
- Telecommunications 6.0%
- Non-Energy Materials 5.7%
- Energy 5.1%
- Utilities 4.3%
- Business Services 1.9%
- Consumer Services 1.8%



COMPOSITION BY COUNTRIES

- United Kingdom 27.7%
- Switzerland 14.7%
- France 10.1%
- Australia 9.0%
- Germany 8.6%
- Others 29.8%



TOP COMPONENTS AS OF 25-Jul-2025

Company	Ticker	Country	Currency	Index Weight (%)
ROCHE HOLDING AG	ROG SE Equity	CH	CHF	3.12%
NESTLE SA	NESN SE Equity	CH	CHF	2.66%
UNILEVER PLC	ULVR LN Equity	GB	GBp	2.54%
HSBC HOLDINGS PLC	HSBA LN Equity	GB	GBp	2.51%
ASTRAZENECA PLC	AZN LN Equity	GB	GBp	2.49%
SHELL PLC	SHEL LN Equity	GB	GBp	2.37%
BHP GROUP LTD	BHP AT Equity	AU	AUD	2.33%
NOVARTIS AG	NOVN SE Equity	CH	CHF	2.33%
DEUTSCHE TELEKOM AG	DTE GY Equity	DE	EUR	2.08%
RELX PLC	REL LN Equity	GB	GBp	1.99%

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Past performance should not be considered as indication or guarantee of any future results. Charts and graphs are provided for illustrative purposes.

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