

FACTSHEET - Solactive GFS Global Markets Growth Style EUR Index TR

AS OF 20-Jun-2025



DESCRIPTION

The Solactive GFS Global Markets Growth Style 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 Global Markets Large & Mid Cap Index that exhibit Growth Style characteristics, allocating securities between the value and the growth index based on factor score exposure.

HISTORICAL PERFORMANCE



ANNUAL PERFORMANCE

Year	YTD	2024	2023	2022	2021	2020
Performance	-6.52%	28.91%	24.03%	-19.11%	28.51%	14.86%

CHARACTERISTICS

ISIN / WKN	SL0KM8	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	/ .SGSGMET	Last Price	5931.79
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Total Return	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 08.05.2006
Index Members	2388		

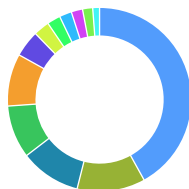
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	0.28%	-0.01%	-6.71%	1.79%	-6.52%	493.18%
Performance (p.a.)						9.76%
Volatility (p.a.)	11.74%	26.41%	21.20%	44.64%	21.58%	19.54%
High	6066.35	6067.83	6609.69	6609.69	6609.69	6609.69
Low	5865.88	5138.44	5138.44	4936.70	5138.44	588.82
Sharpe Ratio*	0.13	-0.07	-0.71	-0.00	-0.71	0.40
Max. Drawdown	-2.22%	-14.86%	-22.26%	-22.26%	-22.26%	-48.33%
VaR 95 \ 99				-32.2% \ -100.8%		-25.1% \ -51.6%
CVaR 95 \ 99				-91.4% \ -315.3%		-44.2% \ -84.2%

* 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).

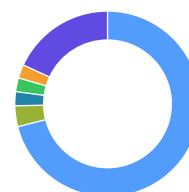
COMPOSITION BY SECTORS

- Technology 42.0%
- Finance 12.0%
- Consumer Non-Cyclicals 10.7%
- Industrials 9.3%
- Healthcare 9.2%
- Consumer Cyclical 4.7%
- Non-Energy Materials 2.8%
- Energy 2.4%
- Business Services 2.2%
- Consumer Services 2.0%
- Utilities 1.8%
- Telecommunications 1.2%



COMPOSITION BY COUNTRIES

- United States 71.0%
- Japan 3.6%
- United Kingdom 2.5%
- India 2.4%
- China 2.4%
- Others 18.1%



TOP COMPONENTS AS OF 20-Jun-2025

Company	Ticker	Country	Currency	Index Weight (%)
MICROSOFT CORP	MSFT UW Equity	US	USD	6.33%
NVIDIA CORP	NVDA UW Equity	US	USD	6.14%
APPLE INC	AAPL UW Equity	US	USD	5.31%
AMAZON.COM INC	AMZN UW Equity	US	USD	3.59%
META PLATFORMS INC	META UW Equity	US	USD	2.69%
BROADCOM INC	AVGO UW Equity	US	USD	2.08%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	1.75%
TESLA INC	TSLA UW Equity	US	USD	1.63%
ALPHABET INC C-SHARES	GOOG UW Equity	US	USD	1.55%
TAIWAN SEMICONDUCTOR MANUFAC	2330 TT Equity	TW	TWD	1.55%

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