FACTSHEET - AS OF 31-Jul-2025
Solactive GFS Developed Markets ex North America Growth Style USD Index TR

DESCRIPTION

The Solactive GFS Developed Markets ex North America 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 Developed Markets ex North America 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

CHARACTERISTICS

ISIN / WKN	SL0QTV	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	/ .SGSXAUT	Last Price	2655.09
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	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	624		

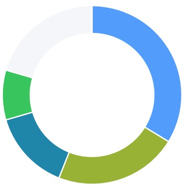
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.22%	2.45%	8.73%	16.96%	14.55%	165.51%
Performance (p.a.)						5.21%
Volatility (p.a.)	10.17%	11.74%	19.76%	16.78%	18.62%	17.17%
High	2761.50	2761.50	2761.50	2761.50	2761.50	2761.50
Low	2655.09	2567.60	2175.36	2175.36	2175.36	555.53
Sharpe Ratio*	-2.78	0.51	0.72	0.77	1.18	0.05
Max. Drawdown	-3.85%	-3.85%	-14.60%	-16.02%	-14.60%	-56.48%
VaR 95 \ 99				-19.5% \ -56.3%		-26.7% \ -48.9%
CVaR 95 \ 99				-40.9% \ -91.1%		-42.1% \ -72.4%

* 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

- EUR 33.7%
- JPY 22.3%
- GBp 14.5%
- CHF 9.0%
- Others 20.5%



COMPOSITION BY COUNTRIES

- JP 22.3%
- GB 14.0%
- DE 10.6%
- FR 9.4%
- Others 43.7%

TOP COMPONENTS AS OF 31-Jul-2025

Company	Ticker	Country	Currency	Index Weight (%)
SAP SE	SAP GY Equity	DE	EUR	2.70%
ASML HOLDING NV	ASML NA Equity	NL	EUR	2.48%
ASTRAZENECA PLC	AZN LN Equity	GB	GBp	2.06%
ALLIANZ SE	ALV GY Equity	DE	EUR	1.41%
NOVO NORDISK A/S	NOVOB DC Equity	DK	DKK	1.39%
ROCHE HOLDING AG	ROG SE Equity	CH	CHF	1.33%
UNILEVER PLC	ULVR LN Equity	GB	GBp	1.32%
SCHNEIDER ELECTRIC SE	SU FP Equity	FR	EUR	1.30%
SIEMENS AG	SIE GY Equity	DE	EUR	1.20%
NESTLE SA	NESN SE Equity	CH	CHF	1.18%

DISCLAIMER