

FACTSHEET - Solactive GFS Global Markets Value Style EUR Index NTR

AS OF 09-Jul-2025



DESCRIPTION

The Solactive GFS Global Markets Value 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 Value 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	2.81%	17.63%	10.15%	-0.74%	27.01%	-8.85%

CHARACTERISTICS

ISIN / WKN	SLOKNA	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	/ .SVSGMEN	Last Price	2800.66
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	EUR	History	Available daily back to 08.05.2006
Index Members	2388		

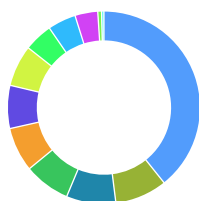
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	0.47%	11.91%	3.15%	8.97%	2.81%	180.07%
Performance (p.a.)						5.52%
Volatility (p.a.)	6.01%	10.70%	14.30%	12.85%	13.96%	15.24%
High	2805.72	2805.72	2893.51	2893.51	2893.51	2893.51
Low	2747.62	2488.18	2457.18	2411.06	2457.18	468.59
Sharpe Ratio*	0.66	5.23	0.32	0.56	0.25	0.24
Max. Drawdown	-1.62%	-2.20%	-15.08%	-15.08%	-15.08%	-58.75%
VaR 95 \ 99				-15.0% \ -62.5%		-23.5% \ -44.8%
CVaR 95 \ 99				-38.3% \ -66.6%		-38.3% \ -68.1%

* 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).

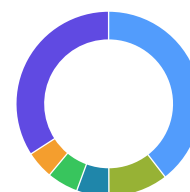
COMPOSITION BY SECTORS

- Finance 39.3%
- Technology 8.8%
- Industrials 8.3%
- Energy 7.8%
- Healthcare 7.4%
- Consumer Non-Cyclicals 7.2%
- Non-Energy Materials 6.9%
- Consumer Cyclicals 4.8%
- Utilities 4.7%
- Telecommunications 3.8%
- Consumer Services 0.6%
- Business Services 0.4%



COMPOSITION BY COUNTRIES

- United States 39.5%
- Japan 10.4%
- United Kingdom 5.7%
- China 5.4%
- Canada 4.8%
- Others 34.1%



TOP COMPONENTS AS OF 09-Jul-2025

Company	Ticker	Country	Currency	Index Weight (%)
BERKSHIRE HATHAWAY INC-CL B	BRK/B UN Equity	US	USD	1.89%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	1.65%
BANK OF AMERICA CORP	BAC UN Equity	US	USD	1.33%
EXXON MOBIL CORP	XOM UN Equity	US	USD	1.23%
GOLDMAN SACHS GROUP INC	GS UN Equity	US	USD	0.94%
HSBC HOLDINGS PLC	HSBA LN Equity	GB	GBp	0.94%
SHELL PLC	SHEL LN Equity	GB	GBp	0.93%
SAMSUNG ELECTRONICS CO LTD	005930 KP Equity	KR	KRW	0.89%
AT&T	T UN Equity	US	USD	0.87%
WELLS FARGO & CO	WFC UN Equity	US	USD	0.76%

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