

# FACTSHEET - Solactive GFS Global Markets Growth Style MV EUR Index PR

## AS OF 04-Jun-2025



### DESCRIPTION

The Solactive GFS Global Markets Growth Style MV 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 MV characteristics, targeting a balanced market value allocation between the value and the growth index.

### HISTORICAL PERFORMANCE



### ANNUAL PERFORMANCE

| Year        | YTD    | 2024   | 2023   | 2022    | 2021   | 2020   |
|-------------|--------|--------|--------|---------|--------|--------|
| Performance | -7.56% | 31.64% | 26.80% | -23.24% | 28.14% | 18.00% |

### CHARACTERISTICS

|                     |              |                        |   |
|---------------------|--------------|------------------------|---|
| ISIN / WKN          | SLOKNC       | Base Value / Base Date | 1000 Points / 08.05.2006                    |
| Bloomberg / Reuters | / .SGMGMEP   | Last Price             | 4733.13                                     |
| Index Calculator    | Solactive AG | Dividends              | Not included                                |
| Index Type          | Price 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       | 1507         |                        |   |

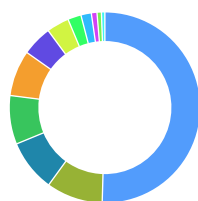
## STATISTICS

| EUR                | 30D     | 90D     | 180D    | 360D            | YTD     | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|-----------------|
| Performance        | 5.96%   | 0.07%   | -8.80%  | 5.03%           | -7.56%  | 373.31%         |
| Performance (p.a.) |         |         |         |                 |         | 8.49%           |
| Volatility (p.a.)  | 19.56%  | 31.66%  | 24.81%  | 21.17%          | 26.06%  | 17.02%          |
| High               | 4781.10 | 4781.10 | 5300.19 | 5300.19         | 5300.19 | 5300.19         |
| Low                | 4428.10 | 3972.10 | 3972.10 | 3972.10         | 3972.10 | 568.26          |
| Sharpe Ratio*      | 5.12    | -0.06   | -0.77   | 0.14            | -0.73   | 0.37            |
| Max. Drawdown      | -3.69%  | -16.39% | -25.06% | -25.06%         | -25.06% | -48.76%         |
| VaR 95 \ 99        |         |         |         | -39.2% \ -61.3% |         | -26.4% \ -51.8% |
| CVaR 95 \ 99       |         |         |         | -56.0% \ -91.2% |         | -42.0% \ -70.0% |

\* 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).

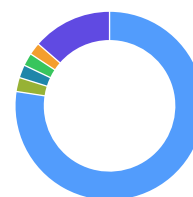
## COMPOSITION BY SECTORS

- Technology 50.5%
- Consumer Non-Cyclicals 9.5%
- Healthcare 8.8%
- Industrials 8.2%
- Finance 7.8%
- Consumer Cyclicals 5.1%
- Consumer Services 3.8%
- Business Services 2.3%
- Non-Energy Materials 1.8%
- Energy 1.0%
- Utilities 0.7%
- Telecommunications 0.6%



## COMPOSITION BY COUNTRIES

- United States 77.4%
- Taiwan 2.4%
- India 2.2%
- Japan 2.2%
- United Kingdom 2.1%
- Others 13.6%



## TOP COMPONENTS AS OF 04-Jun-2025

| Company                      | Ticker          | Country | Currency | Index Weight (%) |
|------------------------------|-----------------|---------|----------|------------------|
| MICROSOFT CORP               | MSFT UW Equity  | US      | USD      | 7.99%            |
| NVIDIA CORP                  | NVDA UW Equity  | US      | USD      | 7.88%            |
| APPLE INC                    | AAPL UW Equity  | US      | USD      | 6.97%            |
| AMAZON.COM INC               | AMZN UW Equity  | US      | USD      | 4.04%            |
| META PLATFORMS INC           | META UW Equity  | US      | USD      | 3.53%            |
| BROADCOM INC                 | AVGO UW Equity  | US      | USD      | 2.83%            |
| ALPHABET INC-CL A            | GOOGL UW Equity | US      | USD      | 2.30%            |
| TESLA INC                    | TSLA UW Equity  | US      | USD      | 2.19%            |
| ALPHABET INC C-SHARES        | GOOG UW Equity  | US      | USD      | 2.04%            |
| TAIWAN SEMICONDUCTOR MANUFAC | 2330 TT Equity  | TW      | TWD      | 1.86%            |

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