

FACTSHEET - Solactive GFS Global Markets Growth Style MV EUR Index NTR

AS OF 08-Jul-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	-5.64%	32.63%	27.97%	-22.55%	29.08%	19.16%

CHARACTERISTICS

ISIN / WKN	SLOKND	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	/ .SGMG MEN	Last Price	6247.23
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	1509		

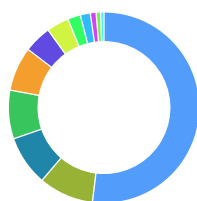
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	0.99%	11.74%	-6.92%	2.33%	-5.64%	524.72%
Performance (p.a.)						10.03%
Volatility (p.a.)	8.87%	24.12%	24.50%	21.19%	23.99%	16.99%
High	6261.73	6261.73	6857.47	6857.47	6857.47	6857.47
Low	6064.11	5146.55	5146.55	5146.55	5146.55	593.28
Sharpe Ratio*	1.22	2.28	-0.63	0.02	-0.52	0.48
Max. Drawdown	-2.32%	-7.95%	-24.95%	-24.95%	-24.95%	-47.54%
VaR 95 \ 99				-39.2% \ -61.3%		-26.3% \ -51.1%
CVaR 95 \ 99				-55.9% \ -91.2%		-41.7% \ -69.6%

* 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).

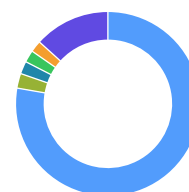
COMPOSITION BY SECTORS

- Technology 51.9%
- Consumer Non-Cyclicals 9.3%
- Healthcare 8.5%
- Industrials 8.2%
- Finance 7.5%
- Consumer Cyclicals 4.7%
- Consumer Services 3.8%
- Business Services 2.2%
- Non-Energy Materials 1.7%
- Energy 1.0%
- Utilities 0.7%
- Telecommunications 0.6%



COMPOSITION BY COUNTRIES

- United States 77.7%
- Taiwan 2.6%
- India 2.2%
- Japan 2.1%
- United Kingdom 2.0%
- Others 13.3%



TOP COMPONENTS AS OF 08-Jul-2025

Company	Ticker	Country	Currency	Index Weight (%)
NVIDIA CORP	NVDA UW Equity	US	USD	8.54%
MICROSOFT CORP	MSFT UW Equity	US	USD	8.23%
APPLE INC	AAPL UW Equity	US	USD	6.94%
AMAZON.COM INC	AMZN UW Equity	US	USD	4.12%
META PLATFORMS INC	META UW Equity	US	USD	3.55%
BROADCOM INC	AVGO UW Equity	US	USD	2.83%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	2.30%
ALPHABET INC C-SHARES	GOOG UW Equity	US	USD	2.03%
TAIWAN SEMICONDUCTOR MANUFAC	2330 TT Equity	TW	TWD	2.01%
TESLA INC	TSLA UW Equity	US	USD	1.89%

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This info service is offered exclusively by Solactive AG, Platz der Einheit 1, D-60327 Frankfurt am Main | E-Mail: indexing@solactive.com

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