

FACTSHEET - Solactive GFS Global Markets Value Style MV EUR Index PR AS OF 19-Jun-2025



DESCRIPTION

The Solactive GFS Global Markets Value 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 Value 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	-1.11%	14.64%	6.45%	-4.64%	23.33%	-9.67%

CHARACTERISTICS

ISIN / WKN	SLOKNF	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	/ .SVMGMEP	Last Price	1665.34
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	2669		

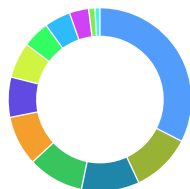
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.88%	-2.85%	-0.28%	5.06%	-1.11%	66.53%
Performance (p.a.)						2.70%
Volatility (p.a.)	7.65%	17.76%	14.23%	12.67%	14.54%	15.22%
High	1697.17	1727.61	1784.69	1784.69	1784.69	1784.69
Low	1665.34	1509.30	1509.30	1508.15	1509.30	437.79
Sharpe Ratio*	-2.94	-0.73	-0.18	0.25	-0.29	0.05
Max. Drawdown	-1.88%	-12.64%	-15.43%	-15.43%	-15.43%	-60.51%
VaR 95 \ 99				-16.4% \ -60.3%		-23.3% \ -46.3%
CVaR 95 \ 99				-38.2% \ -67.7%		-38.5% \ -68.6%

* 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).

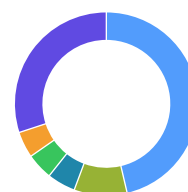
COMPOSITION BY SECTORS

- Finance 32.5%
- Consumer Non-Cyclicals 10.5%
- Industrials 10.2%
- Technology 9.9%
- Healthcare 8.8%
- Energy 7.1%
- Non-Energy Materials 6.3%
- Consumer Cyclicals 4.8%
- Utilities 4.6%
- Telecommunications 3.4%
- Business Services 1.1%
- Consumer Services 0.9%



COMPOSITION BY COUNTRIES

- United States 46.3%
- Japan 9.3%
- United Kingdom 5.0%
- Canada 4.7%
- China 4.6%
- Others 30.1%



TOP COMPONENTS AS OF 19-Jun-2025

Company	Ticker	Country	Currency	Index Weight (%)
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	2.03%
BERKSHIRE HATHAWAY INC-CL B	BRK/B UN Equity	US	USD	1.72%
EXXON MOBIL CORP	XOM UN Equity	US	USD	1.30%
TENCENT HOLDINGS LTD	700 HK Equity	CN	HKD	1.02%
BANK OF AMERICA CORP	BAC UN Equity	US	USD	0.79%
PROCTER & GAMBLE CO	PG UN Equity	US	USD	0.77%
PHILIP MORRIS INTERNATIONAL	PM UN Equity	US	USD	0.76%
JOHNSON & JOHNSON	JNJ UN Equity	US	USD	0.75%
HOME DEPOT INC	HD UN Equity	US	USD	0.68%
GE AEROSPACE	GE UN Equity	US	USD	0.67%

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