

# FACTSHEET - Solactive GFS Global Markets Value Style MV EUR Index NTR

## AS OF 06-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	1.51%	17.36%	9.23%	-2.16%	26.04%	-7.43%

### CHARACTERISTICS

ISIN / WKN	SLOKNG	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	/ .SVMGMEN	Last Price	2713.50
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	2670		

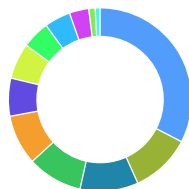
## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	3.56%	-0.33%	-0.46%	9.74%	1.51%	171.35%
Performance (p.a.)						5.37%
Volatility (p.a.)	11.70%	18.37%	14.27%	12.68%	15.01%	15.23%
High	2737.71	2754.01	2838.28	2838.28	2838.28	2838.28
Low	2620.17	2410.86	2410.86	2374.88	2410.86	468.39
Sharpe Ratio*	4.35	-0.19	-0.22	0.61	0.09	0.21
Max. Drawdown	-2.25%	-12.46%	-15.06%	-15.06%	-15.06%	-58.80%
VaR 95 \ 99				-16.4% \ -60.1%		-23.3% \ -45.9%
CVaR 95 \ 99				-37.9% \ -67.5%		-38.4% \ -68.4%

\* 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).

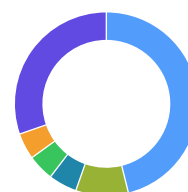
## COMPOSITION BY SECTORS

- Finance 32.6%
- Consumer Non-Cyclicals 10.6%
- Industrials 10.3%
- Technology 9.7%
- Healthcare 8.8%
- Energy 6.7%
- Non-Energy Materials 6.3%
- Consumer Cyclicals 4.9%
- Utilities 4.6%
- Telecommunications 3.4%
- Business Services 1.1%
- Consumer Services 0.9%



## COMPOSITION BY COUNTRIES

- United States 46.1%
- Japan 9.3%
- United Kingdom 5.0%
- China 4.6%
- Canada 4.6%
- Others 30.3%



## TOP COMPONENTS AS OF 06-Jun-2025

Company	Ticker	Country	Currency	Index Weight (%)
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	1.96%
BERKSHIRE HATHAWAY INC-CL B	BRK/B UN Equity	US	USD	1.74%
EXXON MOBIL CORP	XOM UN Equity	US	USD	1.19%
TENCENT HOLDINGS LTD	700 HK Equity	CN	HKD	1.04%
PROCTER & GAMBLE CO	PG UN Equity	US	USD	0.80%
BANK OF AMERICA CORP	BAC UN Equity	US	USD	0.78%
JOHNSON & JOHNSON	JNJ UN Equity	US	USD	0.77%
PHILIP MORRIS INTERNATIONAL	PM UN Equity	US	USD	0.75%
GE AEROSPACE	GE UN Equity	US	USD	0.72%
HOME DEPOT INC	HD UN Equity	US	USD	0.71%

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