

# FACTSHEET - Solactive GFS Global Markets Value Style EUR Index PR AS OF 07-Apr-2026



## 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	2025	2024	2023	2022	2021
Performance	5.12%	12.49%	14.52%	7.08%	-3.43%	24.01%

## CHARACTERISTICS

ISIN / WKN	SLOKM9	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	/ .SVSGMEP	Last Price	2009.07
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	2450		

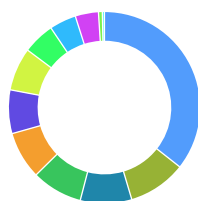
## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.65%	3.01%	9.05%	30.51%	5.12%	100.91%
Performance (p.a.)						3.57%
Volatility (p.a.)	11.99%	10.57%	9.29%	9.10%	10.62%	15.04%
High	2023.78	2092.61	2092.61	2092.61	2092.61	2092.61
Low	1953.71	1950.34	1816.92	1557.93	1911.26	439.04
Sharpe Ratio*	-0.80	1.03	1.86	3.20	1.77	0.11
Max. Drawdown	-3.46%	-6.64%	-6.64%	-6.64%	-6.64%	-60.39%
VaR 95 \ 99				-15.0% \ -24.7%		-23.4% \ -45.0%
CVaR 95 \ 99				-20.8% \ -26.0%		-38.0% \ -67.8%

\* 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).

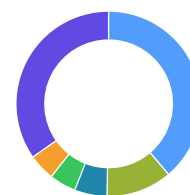
## COMPOSITION BY SECTORS

- Finance 35.6%
- Energy 9.8%
- Industrials 8.7%
- Technology 8.6%
- Healthcare 8.0%
- Consumer Non-Cyclicals 7.3%
- Non-Energy Materials 7.2%
- Utilities 5.4%
- Consumer Cyclicals 4.5%
- Telecommunications 3.9%
- Consumer Services 0.6%
- Business Services 0.4%



## COMPOSITION BY COUNTRIES

- United States 38.8%
- Japan 11.5%
- United Kingdom 5.7%
- Canada 4.7%
- China 4.7%
- Others 34.7%



## TOP COMPONENTS AS OF 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
BERKSHIRE HATHAWAY INC-CL B	BRK/B UN Equity	US	USD	2.44%
EXXON MOBIL CORP	XOM UN Equity	US	USD	1.63%
SAMSUNG ELECTRONICS CO LTD	005930 KP Equity	KR	KRW	1.57%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	1.36%
BANK OF AMERICA CORP	BAC UN Equity	US	USD	1.20%
SHELL PLC	SHEL LN Equity	GB	GBp	1.02%
INTEL CORP	INTC UW Equity	US	USD	0.92%
CHEVRON CORP	CVX UN Equity	US	USD	0.87%
JOHNSON & JOHNSON	JNJ UN Equity	US	USD	0.79%
CITIGROUP INC	C UN Equity	US	USD	0.78%

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