

# FACTSHEET - Solactive GFS Global Markets Value Style EUR Index TR

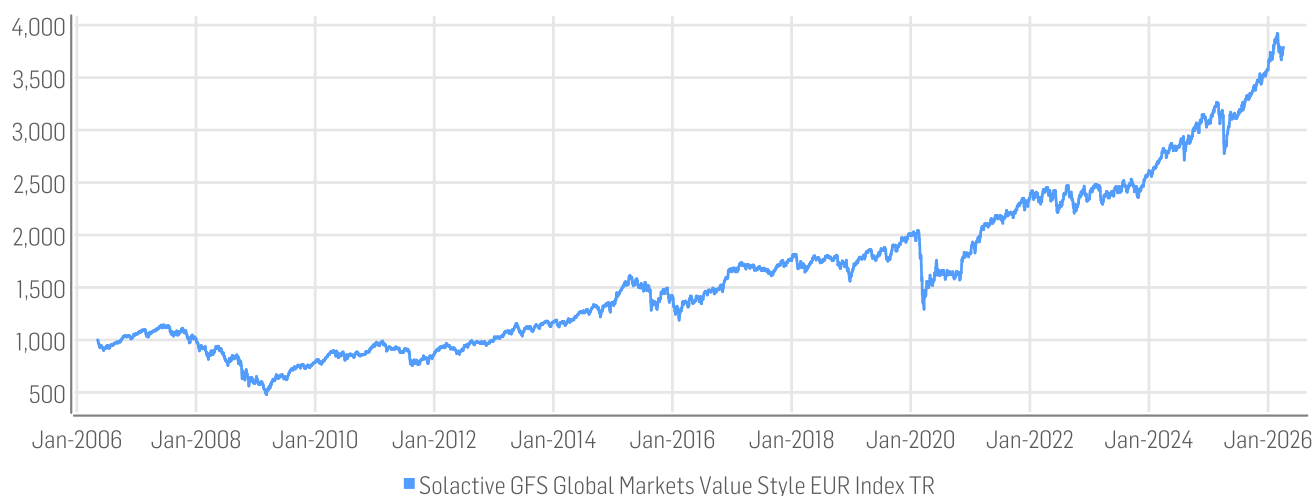
## AS OF 06-Apr-2026



### 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	6.11%	16.26%	18.41%	10.94%	-0.04%	27.80%

### CHARACTERISTICS

ISIN / WKN	SLOKNB	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	/ .SVSGMET	Last Price	3790.01
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	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	2450		

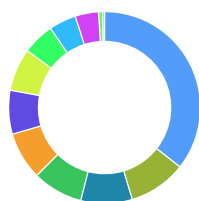
## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.05%	3.23%	10.64%	34.79%	6.11%	279.00%
Performance (p.a.)						6.92%
Volatility (p.a.)	12.29%	10.64%	9.28%	9.12%	10.68%	15.04%
High	3796.57	3921.04	3921.04	3921.04	3921.04	3921.04
Low	3668.73	3645.91	3379.76	2811.73	3571.93	477.15
Sharpe Ratio*	-0.21	1.11	2.25	3.67	2.19	0.33
Max. Drawdown	-3.37%	-6.43%	-6.43%	-6.43%	-6.43%	-58.28%
VaR 95 \ 99				-15.0% \ -24.6%		-23.1% \ -44.7%
CVaR 95 \ 99				-20.7% \ -25.9%		-37.8% \ -67.6%

\* 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).

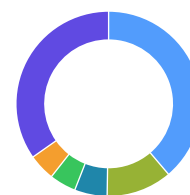
## COMPOSITION BY SECTORS

- Finance 35.6%
- Energy 9.7%
- Industrials 8.7%
- Technology 8.5%
- Healthcare 8.0%
- Consumer Non-Cyclicals 7.4%
- Non-Energy Materials 7.2%
- Utilities 5.4%
- Consumer Cyclical 4.6%
- Telecommunications 3.9%
- Consumer Services 0.7%
- Business Services 0.4%



## COMPOSITION BY COUNTRIES

- United States 38.8%
- Japan 11.5%
- United Kingdom 5.7%
- Canada 4.6%
- China 4.7%
- Others 34.7%



## TOP COMPONENTS AS OF 06-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
BERKSHIRE HATHAWAY INC-CL B	BRK/B UN Equity	US	USD	2.43%
EXXON MOBIL CORP	XOM UN Equity	US	USD	1.62%
SAMSUNG ELECTRONICS CO LTD	005930 KP Equity	KR	KRW	1.55%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	1.35%
BANK OF AMERICA CORP	BAC UN Equity	US	USD	1.19%
SHELL PLC	SHEL LN Equity	GB	GBp	1.01%
INTEL CORP	INTC UW Equity	US	USD	0.88%
CHEVRON CORP	CVX UN Equity	US	USD	0.86%
JOHNSON & JOHNSON	JNJ UN Equity	US	USD	0.80%
CITIGROUP INC	C UN Equity	US	USD	0.78%

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