

FACTSHEET - Solactive GFS United States 400 Growth Style MV Index NTR

AS OF 16-Aug-2024



DESCRIPTION

The Solactive GFS United States 400 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 United States 400 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	2023	2022	2021	2020	2019
Performance	8.55%	20.12%	-23.64%	8.41%	36.65%	32.14%

CHARACTERISTICS

ISIN / WKN	SL0MT2	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	/ .SGMU4UN	Last Price	5456.79
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	USD	History	Available daily back to 08.05.2006
Index Members	256		

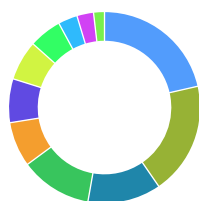
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.22%	-0.17%	3.72%	18.41%	8.55%	445.68%
Performance (p.a.)						9.73%
Volatility (p.a.)	25.07%	18.93%	17.23%	17.63%	17.34%	22.53%
High	5550.35	5647.89	5666.32	5666.32	5666.32	5747.82
Low	5138.70	5138.70	5138.70	4137.27	4833.29	526.47
Sharpe Ratio*	-0.77	-0.32	0.14	0.76	0.49	0.20
Max. Drawdown	-7.42%	-9.02%	-9.31%	-13.63%	-9.31%	-56.73%
VaR 95 \ 99				-31.8% \ -40.6%		-35.8% \ -62.8%
CVaR 95 \ 99				-37.0% \ -42.4%		-55.6% \ -95.3%

* 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).

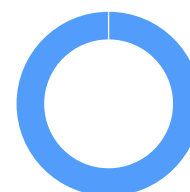
COMPOSITION BY SECTORS

- Industrials 21.4%
- Technology 19.0%
- Finance 12.4%
- Healthcare 12.1%
- Consumer Non-Cyclicals 7.6%
- Consumer Services 7.4%
- Consumer Cyclical 6.7%
- Non-Energy Materials 5.5%
- Energy 3.3%
- Business Services 2.8%
- Utilities 1.8%



COMPOSITION BY COUNTRIES

- United States 100.0%



TOP COMPONENTS AS OF 16-Aug-2024

Company	Ticker	Country	Currency	Index Weight (%)
GODADDY INC	GDDY UN Equity	US	USD	1.36%
PURE STORAGE INC - CLASS A	PSTG UN Equity	US	USD	1.20%
TEXAS PACIFIC LAND TRUST	TPL UN Equity	US	USD	1.19%
LEIDOS HOLDINGS INC	LDOS UN Equity	US	USD	1.16%
EMCOR GROUP INC	EME UN Equity	US	USD	1.08%
BURLINGTON STORES INC	BURL UN Equity	US	USD	1.07%
NRG ENERGY INC	NRG UN Equity	US	USD	1.07%
WATSCO INC	WSO UN Equity	US	USD	1.00%
MANHATTAN ASSOCIATES INC	MANH UW Equity	US	USD	0.98%
GEN DIGITAL INC	GEN UW Equity	US	USD	0.98%

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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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