

# FACTSHEET - Solactive GFS United States 400 + 600 Growth Style MV Index TR

## AS OF 28-Jun-2024



### DESCRIPTION

The Solactive GFS United States 400 + 600 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 + 600 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	5.47%	21.99%	-24.07%	9.96%	33.64%	30.66%

### CHARACTERISTICS

ISIN / WKN	SLOMUM	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	/ .SGMUTUT	Last Price	5246.93
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	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	616		

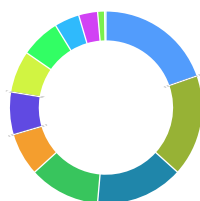
## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	0.55%	-3.99%	5.47%	12.01%	5.47%	424.69%
Performance (p.a.)						9.57%
Volatility (p.a.)	12.55%	14.45%	15.49%	16.61%	15.52%	23.12%
High	5284.86	5428.19	5465.06	5465.06	5465.06	5714.34
Low	5158.66	5000.00	4785.53	4067.44	4785.53	532.43
Sharpe Ratio*	0.12	-1.42	0.39	0.41	0.38	0.18
Max. Drawdown	-2.04%	-8.51%	-8.51%	-16.38%	-8.51%	-55.63%
VaR 95 \ 99				-27.0% \ -37.9%		-36.7% \ -65.4%
CVaR 95 \ 99				-34.1% \ -40.7%		-56.8% \ -97.6%

\* 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).

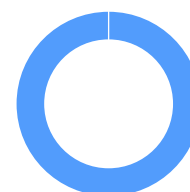
## COMPOSITION BY SECTORS

- Industrials 19.7%
- Technology 17.0%
- Healthcare 14.7%
- Finance 11.9%
- Consumer Non-Cyclicals 7.2%
- Non-Energy Materials 7.1%
- Consumer Services 7.0%
- Consumer Cyclical 6.6%
- Energy 4.2%
- Business Services 3.2%
- Utilities 1.2%
- Telecommunications 0.2%



## COMPOSITION BY COUNTRIES

- United States 100.0%



## TOP COMPONENTS AS OF 28-Jun-2024

Company	Ticker	Country	Currency	Index Weight (%)
LEIDOS HOLDINGS INC	LDOS UN Equity	US	USD	0.80%
PURE STORAGE INC - CLASS A	PSTG UN Equity	US	USD	0.79%
GODADDY INC	GDDY UN Equity	US	USD	0.74%
DOMINOS PIZZA INC	DPZ UN Equity	US	USD	0.73%
EMCOR GROUP INC	EME UN Equity	US	USD	0.69%
TEXAS PACIFIC LAND TRUST	TPL UN Equity	US	USD	0.68%
NRG ENERGY INC	NRG UN Equity	US	USD	0.65%
WATSCO INC	WSO UN Equity	US	USD	0.63%
BURLINGTON STORES INC	BURL UN Equity	US	USD	0.62%
GEN DIGITAL INC	GEN UW Equity	US	USD	0.62%

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