

FACTSHEET - AS OF 25-Jul-2025

Solactive GFS United States 2000 Growth Style MV EUR Index NTR

DESCRIPTION

The Solactive GFS United States 2000 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 United States 2000 Index that exhibit Growth Style MV characteristics, targeting a balanced market value allocation between the value and the growth index.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	SLQAWH	Base Value / Base Date	1000 Points / 08.06.2006
Bloomberg / Reuters	/ .SGMU2EN	Last Price	5089.58
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	1065		

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STATISTICS

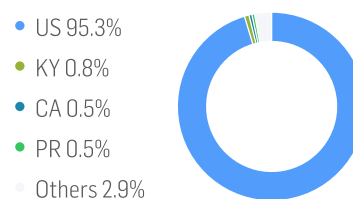
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	5.57%	14.30%	-10.66%	-0.69%	-8.17%	408.96%
Performance (p.a.)						8.88%
Volatility (p.a.)	17.28%	20.88%	29.85%	27.00%	28.72%	25.69%
High	5129.43	5129.43	5783.19	5964.79	5788.62	5964.79
Low	4821.09	4463.92	4113.16	4113.16	4113.16	507.26
Sharpe Ratio*	5.30	3.36	-0.75	-0.10	-0.56	0.27
Max. Drawdown	-2.08%	-4.68%	-28.88%	-31.04%	-28.94%	-55.83%
VaR 95 \ 99				-42.2% \ -76.4%		-39.7% \ -69.4%
CVaR 95 \ 99				-67.3% \ -114.8%		-60.6% \ -101.4%

* 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 CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 25-Jul-2025

Company	Ticker	Country	Currency	Index Weight (%)
KRATOS DEFENSE & SECURITY SOLUTIONS INC	KTOS UW Equity	US	USD	0.74%
STERLING INFRASTRUCTURE INC	STRL UW Equity	US	USD	0.65%
AEROVIRONMENT INC	AVAV UW Equity	US	USD	0.63%
MP MATERIALS CORP	MP UN Equity	US	USD	0.62%
DYCOM INDUSTRIES INC	DY UN Equity	US	USD	0.61%
JBT MAREL CORPORATION	JBTM UN Equity	US	USD	0.59%
OKLO INC	OKLO UN Equity	US	USD	0.58%
UPSTART HOLDINGS INC	UPST UW Equity	US	USD	0.58%
IES HOLDINGS INC	IESC UQ Equity	US	USD	0.57%
FEDERAL SIGNAL CORP	FSS UN Equity	US	USD	0.53%

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