

FACTSHEET - AS OF 06-Jun-2025

Solactive GFS United States 2000 Growth Style MV Index PR

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	SLOKN5	Base Value / Base Date	1000 Points / 08.06.2006
Bloomberg / Reuters	/ .SGMU2UP	Last Price	4020.50
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	USD	History	Available daily back to 08.05.2006
Index Members	1074		

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STATISTICS

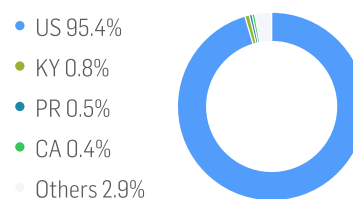
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	8.78%	5.72%	-9.50%	8.91%	-2.17%	302.05%
Performance (p.a.)						7.60%
Volatility (p.a.)	20.82%	34.64%	28.89%	25.58%	29.54%	25.37%
High	4020.50	4020.50	4392.51	4476.18	4309.49	4653.53
Low	3696.03	3237.07	3237.07	3237.07	3237.07	500.49
Sharpe Ratio*	8.37	0.61	-0.78	0.19	-0.31	0.13
Max. Drawdown	-3.08%	-16.58%	-27.13%	-27.68%	-24.89%	-59.58%
VaR 95 \ 99				-43.1% \ -71.8%		-40.3% \ -69.4%
CVaR 95 \ 99				-59.7% \ -89.5%		-60.9% \ -102.8%

* 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 CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 06-Jun-2025

Company	Ticker	Country	Currency	Index Weight (%)
DYCOM INDUSTRIES INC	DY UN Equity	US	USD	0.59%
JBT MAREL CORPORATION	JBTM UN Equity	US	USD	0.54%
STERLING INFRASTRUCTURE INC	STRL UW Equity	US	USD	0.53%
KRATOS DEFENSE & SECURITY SOLUTIONS INC	KTOS UW Equity	US	USD	0.53%
TG THERAPEUTICS INC	TGTX UR Equity	US	USD	0.52%
FEDERAL SIGNAL CORP	FSS UN Equity	US	USD	0.51%
INTERDIGITAL INC	IDCC UW Equity	US	USD	0.51%
CLEARWATER ANALYTICS HDS-A	CWAN UN Equity	US	USD	0.51%
COEUR MINING INC	CDE UN Equity	US	USD	0.51%
CARETRUST REIT INC	CTRE UN Equity	US	USD	0.48%

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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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