

FACTSHEET - AS OF 01-May-2024

Solactive GFS United States 2000 Growth Style MV GBP 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	SL0L0K	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	/ .SGMU2GP	Last Price	5261.27
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	GBP	History	Available daily back to 08.05.2006
Index Members	1080		

STATISTICS

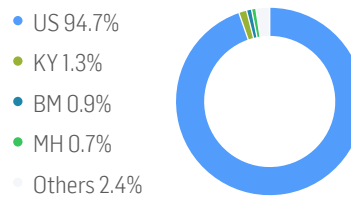
GBP	30D	90D	180D	360D	YTD	Since Inception
Performance	-4.81%	1.41%	12.48%	13.34%	-0.19%	426.13%
Performance (p.a.)						9.72%
Volatility (p.a.)	17.37%	19.52%	20.14%	18.44%	19.79%	25.40%
High	5527.24	5550.16	5550.16	5550.16	5550.16	6330.68
Low	5163.47	5159.44	4538.16	4469.16	5034.26	660.29
Sharpe Ratio*	-2.90	0.03	1.08	0.45	-0.29	0.18
Max. Drawdown	-6.58%	-6.97%	-6.97%	-14.28%	-6.97%	-41.50%
VaR 95 \ 99				-25.8% \ -43.8%		-38.5% \ -69.0%
CVaR 95 \ 99				-33.8% \ -52.8%		-59.6% \ -98.9%

* 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 01-May-2024

Company	Ticker	Country	Currency	Index Weight (%)
FORTRESS TRANSPORTATION & INFRASTRUCTURE INVESTORS LLC	FTAI UW Equity	KY	USD	0.66%
ALLISON TRANSMISSION HOLDING	ALSN UN Equity	US	USD	0.60%
VIKING THERAPEUTICS INC	VKTX UR Equity	US	USD	0.59%
MUELLER INDUSTRIES INC	MLI UN Equity	US	USD	0.56%
ABERCROMBIE & FITCH CO	ANF UN Equity	US	USD	0.53%
SPROUTS FARMERS MARKET INC	SFM UW Equity	US	USD	0.53%
INSTALLED BUILDING PRODUCTS INC	IBP UN Equity	US	USD	0.52%
BLUEPRINT MEDICINES CORP	BPMC UW Equity	US	USD	0.51%
SAMSARA INC	IOT UN Equity	US	USD	0.50%
SPX TECHNOLOGIES INC	SPXC UN Equity	US	USD	0.48%

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