FACTSHEET - AS OF 20-May-2024
Solactive GFS United States 1000 Industrials Growth Style MV Index NTR

DESCRIPTION

The Solactive GFS United States 1000 Industrials 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 industrials companies from the Solactive United States 1000 Index that exhibit Growth Style MV characteristics, targeting a balanced market value allocation between the value and the growth index.

HISTORICAL PERFORMANCE

CHARACTERISTICS

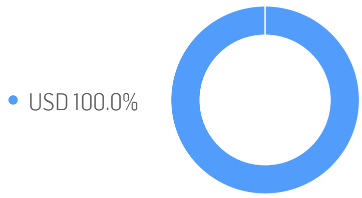
ISIN / WKN	SL0L2M	Base Value / Base Date	1000 Points / 08.06.2006
Bloomberg / Reuters	/ .SGMU1IUN	Last Price	5289.40
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 08.06.2006
Index Members	94		

STATISTICS

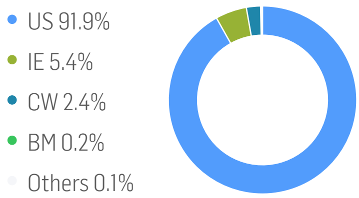
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	2.83%	3.70%	16.71%	28.12%	9.28%	428.94%
Performance (p.a.)						9.72%
Volatility (p.a.)	11.83%	12.48%	12.44%	13.07%	12.79%	23.47%
High	5316.40	5526.44	5526.44	5526.44	5526.44	5526.44
Low	5091.61	5091.61	4509.61	4053.70	4706.78	568.38
Sharpe Ratio*	2.97	0.85	2.53	1.78	1.57	0.19
Max. Drawdown	-2.67%	-7.87%	-7.87%	-12.90%	-7.87%	-60.23%
VaR 95 \ 99				-21.3% \ -28.9%		-36.2% \ -69.6%
CVaR 95 \ 99				-26.3% \ -35.5%		-58.7% \ -101.1%

* 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 20-May-2024

Company	Ticker	Country	Currency	Index Weight (%)
VISA INC-CLASS A SHARES	V UN Equity	US	USD	15.86%
MASTERCARD INC-CLASS A	MA UN Equity	US	USD	13.51%
APPLIED MATERIALS INC	AMAT UW Equity	US	USD	6.51%
UBER TECHNOLOGIES INC	UBER UN Equity	US	USD	4.54%
LAM RESEARCH CORP	LRCX UW Equity	US	USD	4.39%
LINDE PLC	LIN UW Equity	IE	USD	4.10%
CATERPILLAR INC	CAT UN Equity	US	USD	3.80%
DEERE & CO	DE UN Equity	US	USD	3.67%
UNION PACIFIC CORP	UNP UN Equity	US	USD	2.78%
WASTE MANAGEMENT INC	WM UN Equity	US	USD	2.61%

DISCLAIMER