

FACTSHEET - AS OF 20-May-2025

Solactive GFS United States 800 Growth Style MV EUR Index NTR

DESCRIPTION

The Solactive GFS United States 800 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 800 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	SL0LZ8	Base Value / Base Date	1000 Points / 08.06.2006
Bloomberg / Reuters	/ .SGMU08EN	Last Price	6713.23
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	483		

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STATISTICS

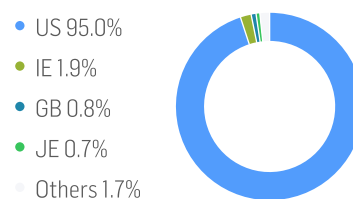
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	16.33%	-10.97%	-10.95%	4.38%	-7.13%	571.32%
Performance (p.a.)						10.57%
Volatility (p.a.)	29.05%	38.69%	30.02%	24.69%	32.44%	22.73%
High	6825.93	7540.72	7753.60	7753.60	7655.29	7753.60
Low	5545.98	5545.98	5545.98	5545.98	5545.98	556.85
Sharpe Ratio*	18.19	-1.03	-0.77	0.09	-0.61	0.37
Max. Drawdown	-3.90%	-26.45%	-28.47%	-28.47%	-27.55%	-53.90%
VaR 95 \ 99				-39.9% \ -75.7%		-34.6% \ -64.8%
CVaR 95 \ 99				-63.7% \ -112.9%		-55.3% \ -94.3%

* 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-2025

Company	Ticker	Country	Currency	Index Weight (%)
Applovin Corp	APP UW Equity	US	USD	1.41%
HOWMET AEROSPACE INC	HWM UN Equity	US	USD	1.15%
SNOWFLAKE INC	SNOW UN Equity	US	USD	1.00%
VISTRA CORP	VST UN Equity	US	USD	0.92%
COINBASE GLOBAL INC -CLASS A	COIN UW Equity	US	USD	0.91%
AXON ENTERPRISE INC	AXON UW Equity	US	USD	0.91%
CHENIERE ENERGY INC	LNG UN Equity	US	USD	0.89%
CENCORA INC	COR UN Equity	US	USD	0.89%
AMERIPRISE FINL	AMP UN Equity	US	USD	0.87%
ROSS STORES INC	ROST UW Equity	US	USD	0.87%

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