

# FACTSHEET - Solactive GFS United States 400 Growth Style MV Index PR

## AS OF 18-Jun-2025



### DESCRIPTION

The Solactive GFS United States 400 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 GBS United States 400 Index that exhibit Growth Style MV characteristics, targeting a balanced market value allocation between the value and the growth index.

### HISTORICAL PERFORMANCE



### ANNUAL PERFORMANCE

Year	YTD	2024	2023	2022	2021	2020
Performance	-2.27%	14.67%	19.35%	-24.16%	7.99%	36.07%

### CHARACTERISTICS

ISIN / WKN	SL0MT1	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	/ .SGMU4UP	Last Price	5038.50
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	264		

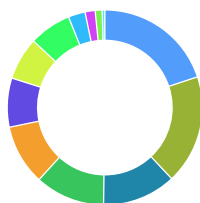
## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.14%	4.80%	-3.39%	5.43%	-2.27%	403.85%
Performance (p.a.)						8.83%
Volatility (p.a.)	15.50%	33.86%	27.50%	23.20%	28.08%	22.58%
High	5099.49	5110.72	5430.96	5599.21	5430.96	5599.21
Low	4948.32	4183.05	4183.05	4183.05	4183.05	519.31
Sharpe Ratio*	-1.12	0.49	-0.40	0.05	-0.33	0.20
Max. Drawdown	-2.91%	-15.30%	-22.98%	-25.29%	-22.98%	-56.97%
VaR 95 \ 99				-40.6% \ -65.2%		-35.8% \ -63.5%
CVaR 95 \ 99				-56.1% \ -95.1%		-55.8% \ -95.4%

\* 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).

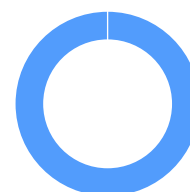
## COMPOSITION BY SECTORS

- Industrials 19.9%
- Technology 18.1%
- Finance 12.2%
- Healthcare 11.6%
- Consumer Services 10.0%
- Consumer Non-Cyclicals 8.1%
- Consumer Cyclicals 7.1%
- Non-Energy Materials 7.0%
- Business Services 2.8%
- Energy 1.7%
- Utilities 1.1%
- Telecommunications 0.4%



## COMPOSITION BY COUNTRIES

- United States 100.0%



## TOP COMPONENTS AS OF 18-Jun-2025

Company	Ticker	Country	Currency	Index Weight (%)
GUIDEWIRE SOFTWARE INC	GWRE UN Equity	US	USD	1.13%
CASEYS GENERAL STORES INC	CASY UW Equity	US	USD	1.09%
DUOLINGO INC	DUOL UW Equity	US	USD	1.08%
NUTANIX INC	NTNX UW Equity	US	USD	1.07%
INSMED INC	INSM UW Equity	US	USD	1.03%
TAPESTRY INC	TPR UN Equity	US	USD	1.02%
COMFORT SYSTEMS USA INC	FIX UN Equity	US	USD	1.02%
CURTISS-WRIGHT CORP	CW UN Equity	US	USD	1.01%
US FOODS HOLDING CORP	USFD UN Equity	US	USD	0.97%
DYNATRACE INC	DT UN Equity	US	USD	0.95%

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