

# FACTSHEET - Solactive GFS United States 600 Growth Style MV Index TR

## AS OF 12-May-2025



### DESCRIPTION

The Solactive GFS United States 600 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 600 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	-3.84%	11.10%	25.40%	-25.54%	12.65%	29.28%

### CHARACTERISTICS

ISIN / WKN	SL0MT9	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	/ .SGMU6UT	Last Price	4699.32
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Total 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	396		

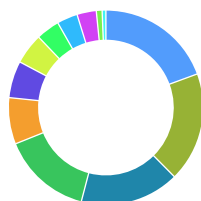
## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	13.30%	-6.49%	-8.84%	4.13%	-3.84%	369.93%
Performance (p.a.)						8.48%
Volatility (p.a.)	24.22%	36.38%	28.98%	24.80%	31.93%	24.81%
High	4699.32	5095.68	5345.96	5345.96	5179.20	5345.96
Low	4046.40	3875.58	3875.58	3875.58	3875.58	505.15
Sharpe Ratio*	14.59	-0.77	-0.74	-0.00	-0.46	0.17
Max. Drawdown	-3.54%	-23.94%	-27.50%	-27.50%	-25.17%	-57.13%
VaR 95 \ 99				-42.9% \ -68.6%		-38.8% \ -68.2%
CVaR 95 \ 99				-59.3% \ -94.5%		-59.9% \ -101.6%

\* 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 19.4%
- Technology 18.2%
- Healthcare 16.5%
- Finance 14.8%
- Non-Energy Materials 7.7%
- Consumer Non-Cyclicals 6.1%
- Consumer Cyclicals 5.1%
- Consumer Services 3.9%
- Business Services 3.4%
- Energy 3.2%
- Telecommunications 1.0%
- Utilities 0.6%



## COMPOSITION BY COUNTRIES

- United States 100.0%



## TOP COMPONENTS AS OF 12-May-2025

Company	Ticker	Country	Currency	Index Weight (%)
BADGER METER INC	BMI UN Equity	US	USD	0.71%
ARMSTRONG WORLD INDUSTRIES INC	AWI UN Equity	US	USD	0.69%
IONQ INC	IONQ UN Equity	US	USD	0.69%
LYFT INC	LYFT UW Equity	US	USD	0.66%
BLUEPRINT MEDICINES CORP	BPMC UW Equity	US	USD	0.65%
STRIDE INC	LRN UN Equity	US	USD	0.64%
JBET MAREL CORPORATION	JBET UN Equity	US	USD	0.62%
RAMBUS INC	RMBS UW Equity	US	USD	0.59%
MERIT MEDICAL SYSTEMS INC	MMSI UW Equity	US	USD	0.59%
VALMONT INDUSTRIES	VMI UN Equity	US	USD	0.58%

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