

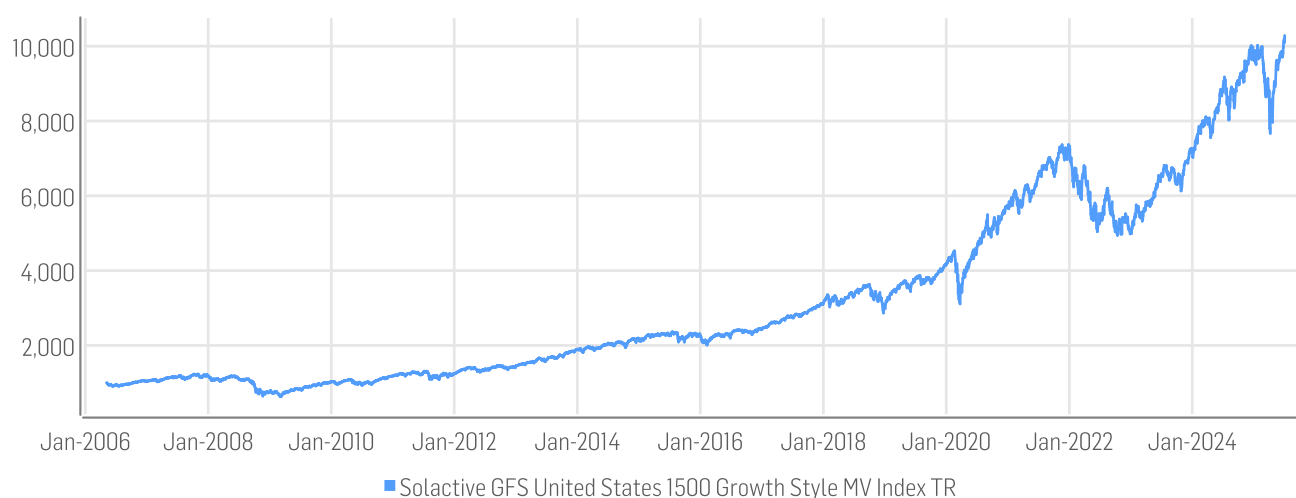
FACTSHEET - Solactive GFS United States 1500 Growth Style MV Index TR AS OF 03-Jul-2025



DESCRIPTION

The Solactive GFS United States 1500 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 1500 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	6.89%	32.99%	42.37%	-30.13%	26.68%	38.36%

CHARACTERISTICS

ISIN / WKN	SLOMUF	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	/ .SGMUFUT	Last Price	10287.68
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	624		

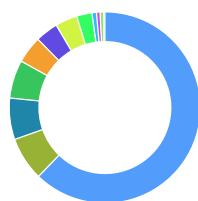
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	5.82%	31.85%	5.22%	13.36%	6.89%	928.77%
Performance (p.a.)						12.94%
Volatility (p.a.)	12.36%	33.73%	30.43%	25.37%	30.18%	20.85%
High	10287.68	10287.68	10287.68	10287.68	10287.68	10287.68
Low	9688.84	7668.45	7668.45	7668.45	7668.45	625.98
Sharpe Ratio*	7.66	6.01	0.21	0.36	0.32	0.41
Max. Drawdown	-1.49%	-7.23%	-23.50%	-23.50%	-23.50%	-49.41%
VaR 95 \ 99				-43.2% \ -67.8%		-32.0% \ -62.1%
CVaR 95 \ 99				-61.5% \ -96.6%		-51.7% \ -85.7%

* 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).

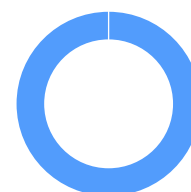
COMPOSITION BY SECTORS

- Technology 62.2%
- Healthcare 7.4%
- Finance 7.0%
- Consumer Non-Cyclicals 6.5%
- Industrials 4.6%
- Consumer Cyclicals 3.9%
- Consumer Services 3.7%
- Business Services 2.6%
- Non-Energy Materials 0.8%
- Energy 0.6%
- Utilities 0.6%
- Telecommunications 0.2%



COMPOSITION BY COUNTRIES

- United States 100.0%



TOP COMPONENTS AS OF 03-Jul-2025

Company	Ticker	Country	Currency	Index Weight (%)
NVIDIA CORP	NVDA UW Equity	US	USD	12.16%
MICROSOFT CORP	MSFT UW Equity	US	USD	11.81%
APPLE INC	AAPL UW Equity	US	USD	9.57%
META PLATFORMS INC	META UW Equity	US	USD	5.06%
BROADCOM INC	AVGO UW Equity	US	USD	4.10%
AMAZON.COM INC	AMZN UW Equity	US	USD	3.71%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	3.38%
TESLA INC	TSLA UW Equity	US	USD	2.85%
ELI LILLY & CO	LLY UN Equity	US	USD	2.14%
VISA INC-CLASS A SHARES	V UN Equity	US	USD	2.00%

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