

FACTSHEET - Solactive GFS United States 400 Growth Style MV Index NTR

AS OF 06-Apr-2026



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	2025	2024	2023	2022	2021
Performance	1.43%	4.67%	15.27%	20.12%	-23.64%	8.41%

CHARACTERISTICS

ISIN / WKN	SLOMT2	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	/ .SGMU4UN	Last Price	6151.78
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 08.05.2006
Index Members	255		

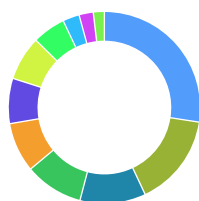
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.17%	-3.37%	-2.05%	21.56%	1.43%	515.18%
Performance (p.a.)						9.55%
Volatility (p.a.)	26.94%	21.61%	20.03%	18.15%	21.73%	22.40%
High	6273.70	6551.75	6551.75	6551.75	6551.75	6551.75
Low	5820.63	5820.63	5758.31	4920.69	5820.63	526.47
Sharpe Ratio*	-0.21	-0.77	-0.39	1.01	0.09	0.26
Max. Drawdown	-7.22%	-11.16%	-11.16%	-11.16%	-11.16%	-56.73%
VaR 95 \ 99				-28.2% \ -43.5%		-35.7% \ -62.8%
CVaR 95 \ 99				-39.1% \ -45.5%		-55.1% \ -94.1%

* 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 SECTORS

- Industrials 27.4%
- Technology 15.6%
- Healthcare 11.1%
- Non-Energy Materials 9.8%
- Finance 8.4%
- Consumer Services 7.6%
- Consumer Non-Cyclicals 7.5%
- Consumer Cyclicals 5.6%
- Business Services 2.8%
- Energy 2.4%
- Utilities 1.9%



COMPOSITION BY COUNTRIES

- United States 100.0%



TOP COMPONENTS AS OF 06-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
LUMENTUM HOLDINGS INC	LITE UN Equity	US	USD	2.97%
TECHNIPFMC PLC	FTI UN Equity	US	USD	1.62%
BLOOM ENERGY CORP	BE UN Equity	US	USD	1.61%
CASEYS GENERAL STORES INC	CASY UN Equity	US	USD	1.53%
CURTISS-WRIGHT CORP	CW UN Equity	US	USD	1.45%
FORTRESS TRANSPORTATION & INFRASTRUCTURE INVESTORS LLC	FTAI UN Equity	US	USD	1.39%
WOODWARD INC	WWD UN Equity	US	USD	1.25%
MASTEC INC	MTZ UN Equity	US	USD	1.18%
BURLINGTON STORES INC	BURL UN Equity	US	USD	1.18%
ATI INC	ATI UN Equity	US	USD	1.12%

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