

FACTSHEET - Solactive GFS United States 600 Growth Style MV Index NTR

AS OF 07-Apr-2026



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	2025	2024	2023	2022	2021
Performance	1.68%	17.42%	10.82%	25.12%	-25.72%	12.37%

CHARACTERISTICS

ISIN / WKN	SLOMT8	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	/..SGMU6UN	Last Price	5526.13
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	393		

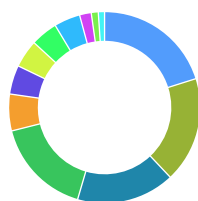
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	1.31%	-2.72%	3.62%	40.78%	1.68%	452.61%
Performance (p.a.)						8.96%
Volatility (p.a.)	25.74%	21.48%	21.55%	19.92%	21.63%	24.60%
High	5526.13	5924.66	5924.66	5924.66	5924.66	5924.66
Low	5186.02	5186.02	5028.15	3829.64	5186.02	501.26
Sharpe Ratio*	0.52	-0.66	0.18	1.90	0.13	0.22
Max. Drawdown	-5.93%	-12.47%	-12.47%	-12.47%	-12.47%	-57.32%
VaR 95 \ 99				-30.9% \ -42.2%		-38.1% \ -66.9%
CVaR 95 \ 99				-37.6% \ -44.4%		-59.0% \ -99.6%

* 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

- Technology 20.1%
- Healthcare 17.8%
- Finance 16.6%
- Industrials 16.5%
- Non-Energy Materials 6.2%
- Consumer Cyclicals 4.9%
- Consumer Non-Cyclicals 4.7%
- Consumer Services 4.6%
- Energy 4.4%
- Business Services 2.0%
- Telecommunications 1.2%
- Utilities 1.0%



COMPOSITION BY COUNTRIES

- United States 100.0%



TOP COMPONENTS AS OF 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
ADVANCED ENERGY INDUSTRIES INC	AEIS UN Equity	US	USD	1.20%
ONTO INNOVATION INC	ONTO UN Equity	US	USD	1.01%
TTM TECHNOLOGIES INC	TTMI UN Equity	US	USD	0.95%
VIAVI SOLUTIONS INC	VIAV UN Equity	US	USD	0.81%
PLANET LABS PBC	PL UN Equity	US	USD	0.76%
PRIMORIS SERVICES CORP	PRIM UN Equity	US	USD	0.75%
MOOG INC-CLASS A	MOG/A UN Equity	US	USD	0.73%
ARGAN INC	AGX UN Equity	US	USD	0.72%
CYTOKINETICS INC	CYTK UN Equity	US	USD	0.72%
ESCO TECHNOLOGIES INC	ESE UN Equity	US	USD	0.71%

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