

# FACTSHEET - Solactive GFS United States 400 + 600 Growth Style MV Index NTR AS OF 06-Apr-2026



## DESCRIPTION

The Solactive GFS United States 400 + 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 400 + 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	1.45%	9.53%	14.27%	21.65%	-24.29%	9.73%

## CHARACTERISTICS

ISIN / WKN	SLOMUL	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	/ .SGMUTUN	Last Price	5991.26
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	605		

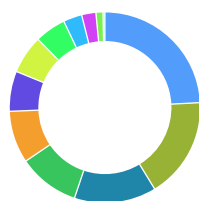
## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	0.14%	-3.33%	-0.20%	28.34%	1.45%	499.13%
Performance (p.a.)						9.41%
Volatility (p.a.)	26.50%	21.28%	20.17%	18.41%	21.38%	22.96%
High	6076.02	6373.69	6373.69	6373.69	6373.69	6373.69
Low	5658.34	5658.34	5553.99	4543.97	5658.34	528.94
Sharpe Ratio*	-0.07	-0.77	-0.20	1.37	0.09	0.25
Max. Drawdown	-6.87%	-11.22%	-11.22%	-11.22%	-11.22%	-55.76%
VaR 95 \ 99				-28.2% \ -42.8%		-36.6% \ -65.3%
CVaR 95 \ 99				-37.7% \ -43.8%		-56.1% \ -95.5%

\* 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 24.2%
- Technology 17.1%
- Healthcare 13.9%
- Finance 10.4%
- Non-Energy Materials 8.8%
- Consumer Services 6.8%
- Consumer Non-Cyclicals 6.5%
- Consumer Cyclicals 5.3%
- Energy 3.2%
- Business Services 2.4%
- Utilities 1.2%
- Telecommunications 0.3%



## 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	1.93%
TECHNIPFMC PLC	FTI UN Equity	US	USD	1.05%
BLOOM ENERGY CORP	BE UN Equity	US	USD	1.04%
CASEYS GENERAL STORES INC	CASY UN Equity	US	USD	0.99%
CURTISS-WRIGHT CORP	CW UN Equity	US	USD	0.94%
FORTRESS TRANSPORTATION & INFRASTRUCTURE INVESTORS LLC	FTAI UN Equity	US	USD	0.90%
WOODWARD INC	WWD UN Equity	US	USD	0.81%
UNITED THERAPEUTICS CORP	UTHR UN Equity	US	USD	0.76%
BURLINGTON STORES INC	BURL UN Equity	US	USD	0.76%
MASTEC INC	MTZ UN Equity	US	USD	0.76%

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