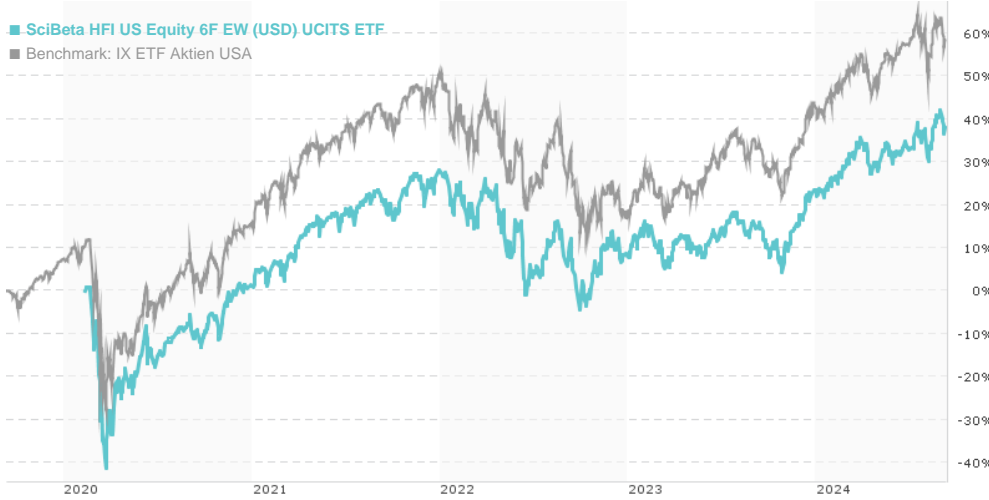## SciBeta HFI US Equity 6F EW (USD) UCITS ETF / IE00BKKLKJ11 / A2PYX6 / MSIM Fund M. (IE)

Last 09/09/2024[1]	Country	Branch	Type of yield	Type
138.17 USD	United States of America	ETF Stocks	reinvestment	Alternative Investm.

- SciBeta HFI US Equity 6F EW (USD) UCITS ETF
- Benchmark: IX ETF Aktien USA

Risk key figures

SRI	1	2	3	4	5	6	7

Mountain-View Funds Rating[2]   EDA[3]

⛰️ ⛰️ ⛰️ ⛰️ ⛰️ ⛰️   -

Yearly Performance

2023	+14.21%
2022	-15.65%
2021	+26.60%

Master data

Fund type	Single fund
Category	Equity
Sub category	ETF Stocks
Fund domicile	Ireland
Tranch volume	(09/09/2024) USD 4.00 mill.
Total volume	(09/09/2024) USD 4.00 mill.
Launch date	2/11/2020
KESt report funds	No
Business year start	01.08.
Sustainability type	-
Fund manager	-

Conditions

Issue surcharge	0.00%
Planned administr. fee	0.00%
Deposit fees	0.00%
Redemption charge	0.00%
Ongoing charges	-

Dividends

Other figures

Minimum investment	UNT 1
Savings plan	-
UCITS / OGAW	Yes
Performance fee	0.00%
Redeployment fee	0.00%

Investment company

MSIM Fund M. (IE)

Junghofstrasse 13-15, 60311, Frankfurt

Germany

https://www.morganstanley.com

Performance

Performance	1M	6M	YTD	1Y	2Y	3Y	5Y	Since start
Performance	+3.19%	+4.91%	+11.63%	+19.90%	+24.13%	+13.51%	-	+38.17%
Performance p.a.	-	-	-	+19.96%	+11.40%	+4.31%	-	+7.31%
Sharpe ratio	2.90	0.52	1.16	1.27	0.50	0.05	-	0.16
Volatility	14.20%	12.76%	12.00%	13.02%	15.98%	18.15%	0.00%	23.39%
Worst month	-	-5.86%	-5.86%	-5.86%	-11.53%	-11.53%	-16.45%	-16.45%
Best month	-	4.88%	6.20%	9.19%	11.99%	11.99%	11.99%	11.99%
Maximum loss	-3.99%	-6.54%	-6.54%	-10.10%	-14.88%	-25.50%	0.00%	-

Distribution permission

Germany

SciBeta HFI US Equity 6F EW (USD) UCITS ETF / IE00BKKLKJ11 / A2PYX6 / MSIM Fund M. (IE)

Investment strategy

The Index is designed to give investors diversified exposure to shares, or share-like instruments, selected from large and medium capitalisation companies from the United States universe.
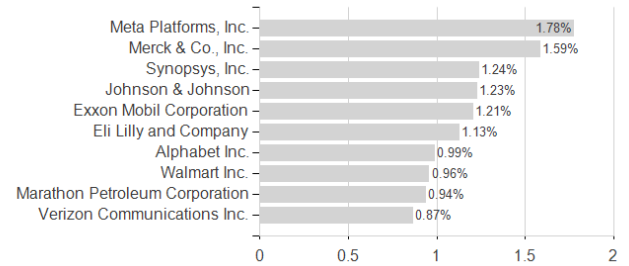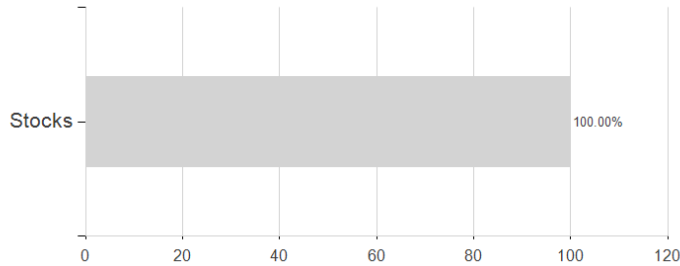
Investment goal

The Fund's investment objective is to seek medium to long term growth by tracking an index of US company shares. The Fund is passively managed and: 1) will track the performance of the following index (minus fees): SciBeta United States High-Factor-Intensity Diversified Multi-Beta Multi-Strategy 6-Factor 4-Strategy EW Market Beta Adjusted (Leverage) Net Return, denominated in USD (the "Index"), 2) is an Exchange Traded Fund ("ETF"), meaning it can be bought and sold on a stock exchange.

Assessment Structure

Assets

Stocks	100.00%

Largest positions

Meta Platforms, Inc.	1.78%
Merck & Co., Inc.	1.59%
Synopsys, Inc.	1.24%
Johnson & Johnson	1.23%
Exxon Mobil Corporation	1.21%
Eli Lilly and Company	1.13%
Alphabet Inc.	0.99%
Walmart Inc.	0.96%
Marathon Petroleum Corporation	0.94%
Verizon Communications Inc.	0.87%

Countries

United States of America	100.00%

Branches

IT/Telecommunication	17.63%
Finance	15.21%
Healthcare	15.06%
Consumer goods, cyclical	12.20%
Basic Consumer Goods	9.03%
Industry	8.42%
Energy	6.82%
Telecommunication Services	6.68%
Utilities	5.83%
Commodities	3.12%

Currencies

US Dollar	100.00%

Funds data from: www.mountain-view.com. Fact Sheet created by: www.baha.com

Created: 09/11/2024