

# FACTSHEET - Solactive GFS United States 400 + 600 Growth Style Index PR

## AS OF 15-Jul-2025



### DESCRIPTION

The Solactive GFS United States 400 + 600 Growth Style 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 characteristics, allocating securities between the value and the growth index based on factor score exposure.

### HISTORICAL PERFORMANCE



### ANNUAL PERFORMANCE

Year	YTD	2024	2023	2022	2021	2020
Performance	1.15%	12.37%	19.57%	-23.58%	10.43%	30.71%

### CHARACTERISTICS

ISIN / WKN	DE000SLOF4F9 / SLOF4F	Base Value / Base Date	1000.0 Points / 08.05.2006
Bloomberg / Reuters	/ .SGSUTUP	Last Price	4669.58
Index Calculator	Solactive AG	Dividends	Not Reinvested
Index Type		Calculation	09:00 to 22:50 (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 08.05.2006
Index Members	656		

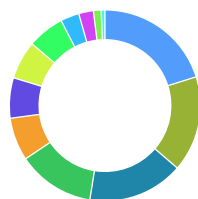
## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	4.15%	17.32%	-1.98%	6.25%	1.15%	366.96%
Performance (p.a.)						8.36%
Volatility (p.a.)	13.35%	18.01%	27.10%	23.11%	26.35%	23.02%
High	4748.19	4748.19	4866.83	5025.54	4866.83	5025.54
Low	4497.48	3899.12	3732.71	3732.71	3732.71	522.23
Sharpe Ratio*	4.48	4.82	-0.31	0.09	-0.08	0.18
Max. Drawdown	-1.66%	-3.16%	-23.30%	-25.73%	-23.30%	-55.81%
VaR 95 \ 99				-40.1% \ -65.1%		-36.6% \ -65.4%
CVaR 95 \ 99				-56.0% \ -94.4%		-56.5% \ -96.6%

\* 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).

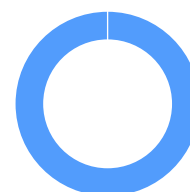
## COMPOSITION BY SECTORS

- Industrials 20.1%
- Finance 16.2%
- Technology 16.2%
- Healthcare 13.1%
- Non-Energy Materials 7.3%
- Consumer Non-Cyclicals 6.8%
- Consumer Services 6.5%
- Consumer Cyclicals 6.2%
- Business Services 3.2%
- Energy 2.5%
- Utilities 1.3%
- Telecommunications 0.6%



## COMPOSITION BY COUNTRIES

- United States 100.0%



## TOP COMPONENTS AS OF 15-Jul-2025

Company	Ticker	Country	Currency	Index Weight (%)
TAPESTRY INC	TPR UN Equity	US	USD	0.75%
CASEYS GENERAL STORES INC	CASY UW Equity	US	USD	0.68%
COMFORT SYSTEMS USA INC	FIX UN Equity	US	USD	0.67%
ROCKET LAB CORPORATION	RKLB UR Equity	US	USD	0.66%
INSMED INC	INSM UW Equity	US	USD	0.65%
US FOODS HOLDING CORP	USFD UN Equity	US	USD	0.64%
CURTISS-WRIGHT CORP	CW UN Equity	US	USD	0.64%
GUIDEWIRE SOFTWARE INC	GWRE UN Equity	US	USD	0.62%
F5 INC	FFIV UW Equity	US	USD	0.60%
GEN DIGITAL INC	GEN UW Equity	US	USD	0.58%

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