

# FACTSHEET - Solactive GFS United States 400 + 600 Growth Style Index NTR AS OF 22-May-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	-3.99%	13.07%	20.34%	-23.09%	10.90%	31.47%

## CHARACTERISTICS

ISIN / WKN	DE000SLOF4G7 / SLOF4G	Base Value / Base Date	1000.0 Points / 08.05.2006
Bloomberg / Reuters	/ .SGSUTUN	Last Price	5005.79
Index Calculator	Solactive AG	Dividends	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	660		

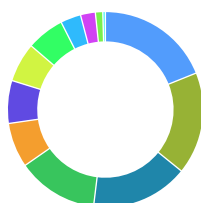
## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	10.59%	-3.26%	-10.51%	2.92%	-3.99%	400.58%
Performance (p.a.)						8.83%
Volatility (p.a.)	21.08%	35.34%	27.60%	23.27%	29.63%	23.07%
High	5163.02	5174.52	5671.56	5671.56	5497.58	5671.56
Low	4526.34	4223.35	4223.35	4223.35	4223.35	530.89
Sharpe Ratio*	11.21	-0.48	-0.89	-0.06	-0.48	0.20
Max. Drawdown	-3.05%	-18.38%	-25.53%	-25.53%	-23.18%	-55.40%
VaR 95 \ 99				-40.1% \ -65.1%		-36.8% \ -65.4%
CVaR 95 \ 99				-56.0% \ -94.4%		-56.6% \ -97.2%

\* 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 18.9%
- Technology 16.9%
- Finance 16.1%
- Healthcare 13.4%
- Non-Energy Materials 7.4%
- Consumer Non-Cyclicals 7.1%
- Consumer Cyclicals 6.5%
- Consumer Services 6.2%
- Business Services 3.4%
- Energy 2.4%
- Utilities 1.2%
- Telecommunications 0.4%



## COMPOSITION BY COUNTRIES

- United States 100.0%



## TOP COMPONENTS AS OF 22-May-2025

Company	Ticker	Country	Currency	Index Weight (%)
DUOLINGO INC	DUOL UW Equity	US	USD	0.75%
DOCUSIGN INC	DOCU UW Equity	US	USD	0.65%
US FOODS HOLDING CORP	USFD UN Equity	US	USD	0.63%
GUIDEWIRE SOFTWARE INC	GWRE UN Equity	US	USD	0.61%
TAPESTRY INC	TPR UN Equity	US	USD	0.61%
BURLINGTON STORES INC	BURL UN Equity	US	USD	0.61%
COMFORT SYSTEMS USA INC	FIX UN Equity	US	USD	0.61%
CASEYS GENERAL STORES INC	CASY UW Equity	US	USD	0.61%
F5 INC	FFIV UW Equity	US	USD	0.61%
DYNATRACE INC	DT UN Equity	US	USD	0.60%

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