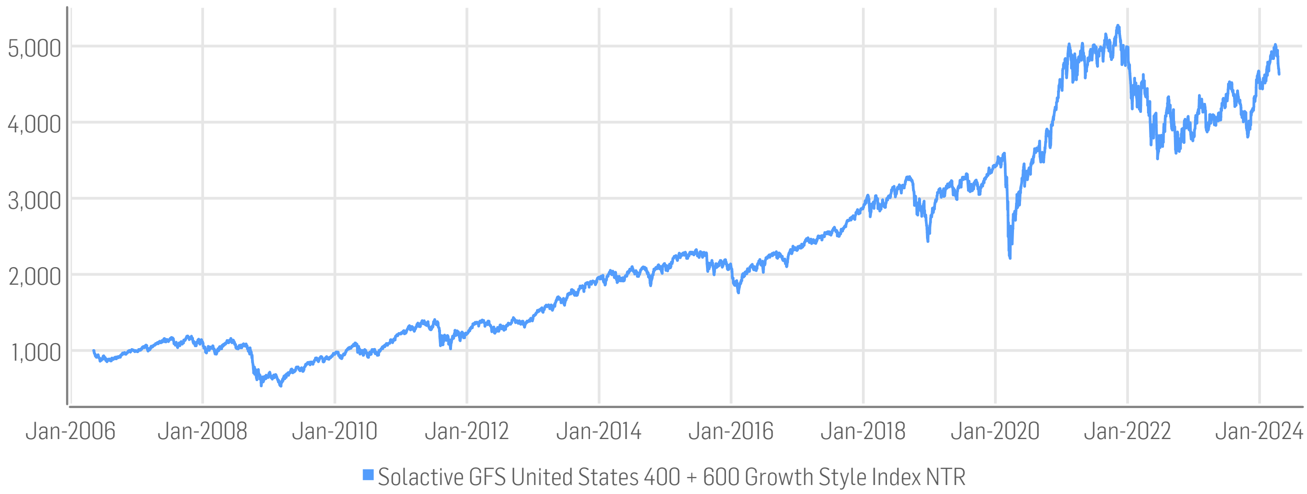
FACTSHEET - AS OF 18-Apr-2024
Solactive GFS United States 400 + 600 Growth Style Index NTR

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



CHARACTERISTICS

ISIN / WKN	DE000SL0F4G7 / SL0F4G	Base Value / Base Date	1000.0 Points / 08.05.2006
Bloomberg / Reuters	/ .SGSUTUN	Last Price	4629.06
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	657		

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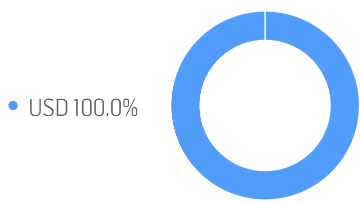
STATISTICS

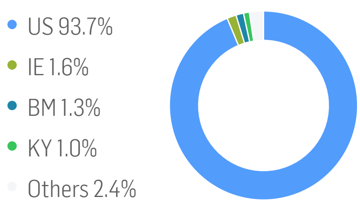
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-4.80%	2.53%	17.95%	13.25%	0.38%	362.91%
Performance (p.a.)						8.91%
Volatility (p.a.)	15.82%	16.30%	17.62%	16.76%	16.34%	23.11%
High	5021.31	5021.31	5021.31	5021.31	5021.31	5274.12
Low	4629.06	4514.51	3803.34	3803.34	4436.92	530.89
Sharpe Ratio*	-3.18	0.33	1.96	0.49	-0.25	0.16
Max. Drawdown	-7.81%	-7.81%	-7.81%	-16.05%	-7.81%	-55.40%
VaR 95 \ 99				-27.8% \ -37.7%		-36.8% \ -65.4%
CVaR 95 \ 99				-33.9% \ -40.8%		-56.8% \ -97.3%

* 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 CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 18-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
SUPER MICRO COMPUTER INC	SMCI UW Equity	US	USD	1.70%
DECKERS OUTDOOR CORP	DECK UN Equity	US	USD	0.85%
ENTEGRIS INC	ENTG UW Equity	US	USD	0.76%
VERTIV HOLDINGS CO	VRT UN Equity	US	USD	0.75%
WILLIAMS-SONOMA INC	WSM UN Equity	US	USD	0.68%
EMCOR GROUP INC	EME UN Equity	US	USD	0.64%
PURE STORAGE INC - CLASS A	PSTG UN Equity	US	USD	0.60%
MANHATTAN ASSOCIATES INC	MANH UW Equity	US	USD	0.57%
SAIA INC	SAIA UW Equity	US	USD	0.56%
RPM INTERNATIONAL INC	RPM UN Equity	US	USD	0.55%

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