

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

AS OF 11-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	2.23%	13.38%	20.69%	-22.86%	11.15%	31.85%

CHARACTERISTICS

ISIN / WKN	DE000SLOF4H5 / SLOF4H	Base Value / Base Date	1000.0 Points / 08.05.2006
Bloomberg / Reuters	/ .SGSUTUT	Last Price	5659.96
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	656		

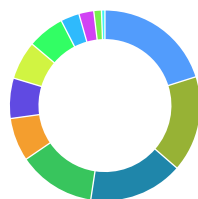
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	2.90%	17.63%	2.31%	3.93%	2.23%	466.00%
Performance (p.a.)						9.46%
Volatility (p.a.)	13.70%	17.80%	27.01%	23.24%	26.48%	23.02%
High	5722.66	5722.66	5838.02	6020.01	5838.02	6020.01
Low	5400.01	4688.85	4488.03	4488.03	4488.03	535.70
Sharpe Ratio*	2.72	5.00	0.02	-0.01	-0.00	0.22
Max. Drawdown	-1.83%	-3.54%	-23.12%	-25.45%	-23.12%	-55.19%
VaR 95 \ 99				-40.1% \ -65.0%		-36.5% \ -65.0%
CVaR 95 \ 99				-55.9% \ -94.3%		-56.5% \ -96.5%

* 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 20.1%
- Finance 16.3%
- Technology 16.0%
- Healthcare 13.1%
- Non-Energy Materials 7.3%
- Consumer Non-Cyclicals 6.8%
- Consumer Services 6.5%
- Consumer Cyclicals 6.3%
- Business Services 3.2%
- Energy 2.5%
- Utilities 1.3%
- Telecommunications 0.6%



COMPOSITION BY COUNTRIES

- United States 100.0%



TOP COMPONENTS AS OF 11-Jul-2025

Company	Ticker	Country	Currency	Index Weight (%)
TAPESTRY INC	TPR UN Equity	US	USD	0.72%
CASEYS GENERAL STORES INC	CASY UW Equity	US	USD	0.68%
COMFORT SYSTEMS USA INC	FIX UN Equity	US	USD	0.67%
CURTISS-WRIGHT CORP	CW UN Equity	US	USD	0.63%
US FOODS HOLDING CORP	USFD UN Equity	US	USD	0.63%
GUIDEWIRE SOFTWARE INC	GWRE UN Equity	US	USD	0.62%
INSMED INC	INSM UW Equity	US	USD	0.62%
F5 INC	FFIV UW Equity	US	USD	0.60%
ROCKET LAB CORPORATION	RKLB UR Equity	US	USD	0.58%
EQUITABLE HOLDINGS INC	EQH UN Equity	US	USD	0.57%

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