

# FACTSHEET - AS OF 19-Apr-2024

## Solactive GFS United States 400 + 600 Growth Style Index TR

### 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	DE000SLOF4H5 / SLOF4H	Base Value / Base Date	1000.0 Points / 08.05.2006
Bloomberg / Reuters	/ .SGSUTUT	Last Price	4877.37
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		

## STATISTICS

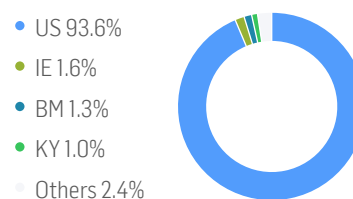
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-6.45%	2.02%	17.45%	15.55%	-0.12%	387.74%
Performance (p.a.)						9.23%
Volatility (p.a.)	15.65%	16.25%	17.59%	16.77%	16.26%	23.10%
High	5320.50	5320.50	5320.50	5320.50	5320.50	5548.53
Low	4877.37	4781.01	4024.66	4024.66	4698.45	535.70
Sharpe Ratio*	-3.89	0.19	1.89	0.63	-0.35	0.17
Max. Drawdown	-8.33%	-8.33%	-8.33%	-15.99%	-8.33%	-55.19%
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 19-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
SUPER MICRO COMPUTER INC	SMCI UN Equity	US	USD	1.32%
DECKERS OUTDOOR CORP	DECK UN Equity	US	USD	0.84%
ENTEGRIS INC	ENTG UN Equity	US	USD	0.74%
VERTIV HOLDINGS CO	VRT UN Equity	US	USD	0.70%
WILLIAMS-SONOMA INC	WSM UN Equity	US	USD	0.68%
EMCOR GROUP INC	EME UN Equity	US	USD	0.63%
PURE STORAGE INC - CLASS A	PSTG UN Equity	US	USD	0.58%
MANHATTAN ASSOCIATES INC	MANH UN Equity	US	USD	0.56%
SAIA INC	SAIA UN Equity	US	USD	0.56%
RPM INTERNATIONAL INC	RPM UN Equity	US	USD	0.55%

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