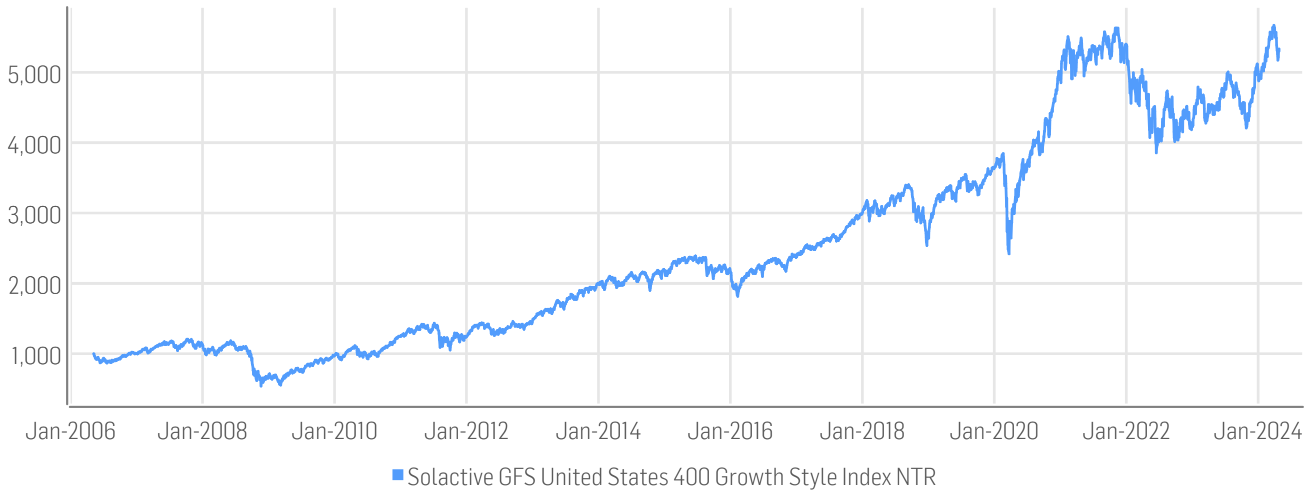
FACTSHEET - AS OF 26-Apr-2024
Solactive GFS United States 400 Growth Style Index NTR

DESCRIPTION

The Solactive GFS United States 400 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 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	DE000SLOGZE0 / SLOGZE
Bloomberg / Reuters	/ .SGSU4UN
Index Calculator	Solactive AG
Index Type	
Index Currency	USD
Index Members	265

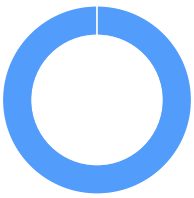
Base Value / Base Date	1000.0 Points / 08.05.2006
Last Price	5333.17
Dividends	Reinvested
Calculation	09:00 to 22:50 (CET), every 15 seconds
History	Available daily back to 08.05.2006

STATISTICS

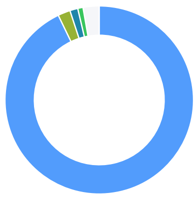
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-5.71%	5.45%	26.79%	19.63%	5.32%	433.32%
Performance (p.a.)						9.76%
Volatility (p.a.)	15.97%	16.03%	16.63%	16.09%	15.82%	22.49%
High	5669.71	5669.71	5669.71	5669.71	5669.71	5669.71
Low	5171.46	5017.50	4228.90	4206.40	4877.49	539.11
Sharpe Ratio*	-3.53	1.17	3.40	0.91	0.75	0.20
Max. Drawdown	-8.79%	-8.79%	-8.79%	-15.97%	-8.79%	-55.42%
VaR 95 \ 99				-26.5% \ -34.8%		-35.6% \ -63.4%
CVaR 95 \ 99				-32.0% \ -38.3%		-55.5% \ -95.6%

* 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 CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
SUPER MICRO COMPUTER INC	SMCI UW Equity	US	USD	2.49%
DECKERS OUTDOOR CORP	DECK UN Equity	US	USD	1.37%
VERTIV HOLDINGS CO	VRT UN Equity	US	USD	1.27%
ENTEGRIS INC	ENTG UW Equity	US	USD	1.26%
WILLIAMS-SONOMA INC	WSM UN Equity	US	USD	1.08%
PURE STORAGE INC - CLASS A	PSTG UN Equity	US	USD	0.97%
WATSCO INC	WSO UN Equity	US	USD	0.94%
TEXAS PACIFIC LAND TRUST	TPL UN Equity	US	USD	0.88%
APPLOVIN CORP	APP UW Equity	US	USD	0.84%
AECOM	ACM UN Equity	US	USD	0.83%

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