FACTSHEET - Solactive GFS United States 400 Growth Style Index NTR
AS OF 13-May-2025

SOLACTIVE
German Index Engineering

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

ANNUAL PERFORMANCE

Year	YTD	2024	2023	2022	2021	2020
Performance	-1.84%	14.97%	18.88%	-21.11%	9.31%	35.90%

CHARACTERISTICS

ISIN / WKN	DE000SLOGZE0 / SLOGZE
Bloomberg / Reuters	/ .SGSU4UN
Index Calculator	Solactive AG
Index Type	
Index Currency	USD
Index Members	267

Base Value / Base Date	1000.0 Points / 08.05.2006
Last Price	5715.30
Dividends	Reinvested
Calculation	09:00 to 22:50 (CET), every 15 seconds
History	Available daily back to 08.05.2006

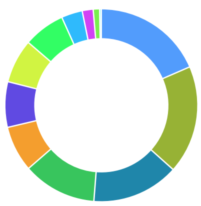
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	12.57%	-3.93%	-5.73%	4.15%	-1.84%	471.53%
Performance (p.a.)						9.60%
Volatility (p.a.)	22.88%	35.68%	27.63%	23.01%	30.46%	22.50%
High	5715.30	6046.87	6324.74	6324.74	6126.71	6324.74
Low	4940.88	4732.83	4732.83	4732.83	4732.83	539.11
Sharpe Ratio*	13.92	-0.54	-0.56	-0.00	-0.30	0.24
Max. Drawdown	-3.59%	-21.73%	-25.17%	-25.17%	-22.75%	-55.42%
VaR 95 \ 99				-38.4% \ -66.4%		-35.6% \ -64.4%
CVaR 95 \ 99				-55.5% \ -95.5%		-55.5% \ -95.7%

* 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).

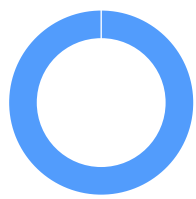
COMPOSITION BY SECTORS

- Technology 18.5%
- Industrials 18.1%
- Finance 14.6%
- Healthcare 12.4%
- Consumer Non-Cyclicals 7.7%
- Non-Energy Materials 7.6%
- Consumer Services 7.4%
- Consumer Cyclicals 7.0%
- Business Services 3.5%
- Energy 1.8%
- Utilities 1.1%
- Telecommunications 0.3%



COMPOSITION BY COUNTRIES

- United States 100.0%



TOP COMPONENTS AS OF 13-May-2025

Company	Ticker	Country	Currency	Index Weight (%)
DUOLINGO INC	DUOL UW Equity	US	USD	1.26%
DOCUSIGN INC	DOCU UW Equity	US	USD	1.11%
GUIDEWIRE SOFTWARE INC	GWRE UN Equity	US	USD	1.04%
EQUITABLE HOLDINGS INC	EQH UN Equity	US	USD	1.02%
BURLINGTON STORES INC	BURL UN Equity	US	USD	1.01%
COMFORT SYSTEMS USA INC	FIX UN Equity	US	USD	1.00%
US FOODS HOLDING CORP	USFD UN Equity	US	USD	1.00%
CASEYS GENERAL STORES INC	CASY UW Equity	US	USD	0.98%
GEN DIGITAL INC	GEN UW Equity	US	USD	0.97%
SPROUTS FARMERS MARKET INC	SFM UW Equity	US	USD	0.95%

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