

FACTSHEET - Solactive GFS United States 400 Growth Style Index TR

AS OF 06-Jun-2025



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	-0.80%	15.28%	19.25%	-20.85%	9.53%	36.26%

CHARACTERISTICS

ISIN / WKN	DE000SLOGZF7 / SLOGZF	Base Value / Base Date	1000.0 Points / 08.05.2006
Bloomberg / Reuters	/ .SGSU4UT	Last Price	6129.93
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	267		

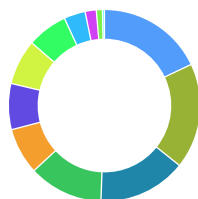
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	6.00%	4.89%	-7.89%	8.53%	-0.80%	512.99%
Performance (p.a.)						9.97%
Volatility (p.a.)	18.57%	34.78%	27.61%	23.03%	28.61%	22.48%
High	6143.01	6143.01	6595.50	6711.00	6503.27	6711.00
Low	5782.79	5027.37	5027.37	5027.37	5027.37	543.55
Sharpe Ratio*	5.34	0.49	-0.71	0.19	-0.21	0.25
Max. Drawdown	-3.24%	-15.27%	-24.45%	-25.09%	-22.69%	-55.28%
VaR 95 \ 99				-39.7% \ -66.4%		-35.6% \ -63.4%
CVaR 95 \ 99				-55.7% \ -95.5%		-55.4% \ -95.0%

* 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 18.0%
- Technology 17.8%
- Finance 14.9%
- Healthcare 12.5%
- Consumer Services 7.8%
- Consumer Non-Cyclicals 7.8%
- Non-Energy Materials 7.6%
- Consumer Cyclicals 6.8%
- Business Services 3.6%
- Energy 1.9%
- Utilities 1.0%
- Telecommunications 0.3%



COMPOSITION BY COUNTRIES

- United States 100.0%



TOP COMPONENTS AS OF 06-Jun-2025

Company	Ticker	Country	Currency	Index Weight (%)
GUIDEWIRE SOFTWARE INC	GWRE UN Equity	US	USD	1.23%
DUOLINGO INC	DUOL UW Equity	US	USD	1.21%
COMFORT SYSTEMS USA INC	FIX UN Equity	US	USD	1.09%
US FOODS HOLDING CORP	USFD UN Equity	US	USD	1.04%
EQUITABLE HOLDINGS INC	EQH UN Equity	US	USD	1.02%
CASEYS GENERAL STORES INC	CASY UW Equity	US	USD	1.00%
SPROUTS FARMERS MARKET INC	SFM UW Equity	US	USD	1.00%
DYNATRACE INC	DT UN Equity	US	USD	0.98%
GEN DIGITAL INC	GEN UW Equity	US	USD	0.97%
BURLINGTON STORES INC	BURL UN Equity	US	USD	0.94%

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