

FACTSHEET - AS OF 25-Apr-2024

Solactive GFS United States 600 Growth Style Index PR

DESCRIPTION

The Solactive GFS United States 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 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	DE000SLOGZK7 / SLOGZK	Base Value / Base Date	1000.0 Points / 08.05.2006
Bloomberg / Reuters	/ .SGSU6UP	Last Price	3578.36
Index Calculator	Solactive AG	Dividends	Not Reinvested
Index Type	Price Return	Calculation	09:00 to 22:50 (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 08.05.2006
Index Members	392		

STATISTICS

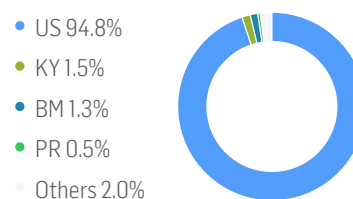
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-3.35%	0.52%	19.91%	12.51%	-2.71%	257.84%
Performance (p.a.)						7.35%
Volatility (p.a.)	18.01%	19.18%	20.29%	18.72%	18.91%	24.69%
High	3793.03	3793.03	3793.03	3793.03	3793.03	4339.66
Low	3497.99	3497.99	2998.50	2984.30	3481.50	489.83
Sharpe Ratio*	-2.18	-0.17	1.93	0.39	-0.71	0.08
Max. Drawdown	-7.78%	-7.78%	-7.78%	-17.41%	-7.78%	-57.88%
VaR 95 \ 99				-28.0% \ -37.6%		-38.3% \ -67.7%
CVaR 95 \ 99				-36.7% \ -52.6%		-59.7% \ -101.5%

* 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 CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 25-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
NATERA INC	NTRA UW Equity	US	USD	1.16%
ALLISON TRANSMISSION HOLDING	ALSN UN Equity	US	USD	0.88%
FORTRESS TRANSPORTATION & INFRASTRUCTURE INVESTORS LLC	FTAI UW Equity	KY	USD	0.88%
ENSIGN GROUP INC	ENSG UW Equity	US	USD	0.77%
RYMAN HOSPITALITY PROPERTIES	RHP UN Equity	US	USD	0.76%
AAON INC	AAON UW Equity	US	USD	0.74%
SM ENERGY CO	SM UN Equity	US	USD	0.73%
ABERCROMBIE & FITCH CO	ANF UN Equity	US	USD	0.68%
INSTALLED BUILDING PRODUCTS INC	IBP UN Equity	US	USD	0.68%
BLUEPRINT MEDICINES CORP	BPMC UW Equity	US	USD	0.66%

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