

FACTSHEET - Solactive GFS United States 600 Growth Style Index NTR

AS OF 18-Jun-2025



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



ANNUAL PERFORMANCE

Year	YTD	2024	2023	2022	2021	2020
Performance	-2.55%	10.03%	23.52%	-24.46%	12.37%	28.11%

CHARACTERISTICS

ISIN / WKN	DE000SLOGZL5 / SLOGZL	Base Value / Base Date	1000.0 Points / 08.05.2006
Bloomberg / Reuters	/ .SGSU6UN	Last Price	4389.59
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	393		

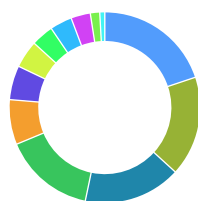
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	0.12%	4.88%	-3.59%	7.69%	-2.55%	338.96%
Performance (p.a.)						8.05%
Volatility (p.a.)	17.08%	33.68%	28.01%	24.85%	28.52%	24.64%
High	4470.92	4470.92	4765.53	4941.07	4765.53	4941.07
Low	4273.09	3587.78	3587.78	3587.78	3587.78	497.15
Sharpe Ratio*	-0.17	0.51	-0.41	0.14	-0.34	0.15
Max. Drawdown	-2.57%	-16.29%	-24.71%	-27.39%	-24.71%	-57.51%
VaR 95 \ 99				-42.6% \ -68.5%		-38.3% \ -67.7%
CVaR 95 \ 99				-58.9% \ -93.1%		-59.5% \ -100.5%

* 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 SECTORS

- Industrials 19.9%
- Finance 16.9%
- Technology 16.5%
- Healthcare 15.4%
- Non-Energy Materials 7.6%
- Consumer Non-Cyclicals 5.8%
- Consumer Cyclicals 4.7%
- Energy 3.8%
- Consumer Services 3.7%
- Business Services 3.3%
- Utilities 1.6%
- Telecommunications 0.9%



COMPOSITION BY COUNTRIES

- United States 100.0%



TOP COMPONENTS AS OF 18-Jun-2025

Company	Ticker	Country	Currency	Index Weight (%)
BLUEPRINT MEDICINES CORP	BPMC UW Equity	US	USD	0.86%
IONQ INC	IONQ UN Equity	US	USD	0.85%
BADGER METER INC	BMI UN Equity	US	USD	0.75%
ELF BEAUTY INC	ELF UN Equity	US	USD	0.71%
STERLING INFRASTRUCTURE INC	STRL UW Equity	US	USD	0.69%
DYCOM INDUSTRIES INC	DY UN Equity	US	USD	0.69%
ARMSTRONG WORLD INDUSTRIES INC	AWI UN Equity	US	USD	0.69%
RAMBUS INC	RMBS UW Equity	US	USD	0.68%
KRATOS DEFENSE & SECURITY SOLUTIONS INC	KTOS UW Equity	US	USD	0.67%
JBT MAREL CORPORATION	JBTM UN Equity	US	USD	0.65%

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