

FACTSHEET - Solactive GFS United States Growth Style CAD Index NTR

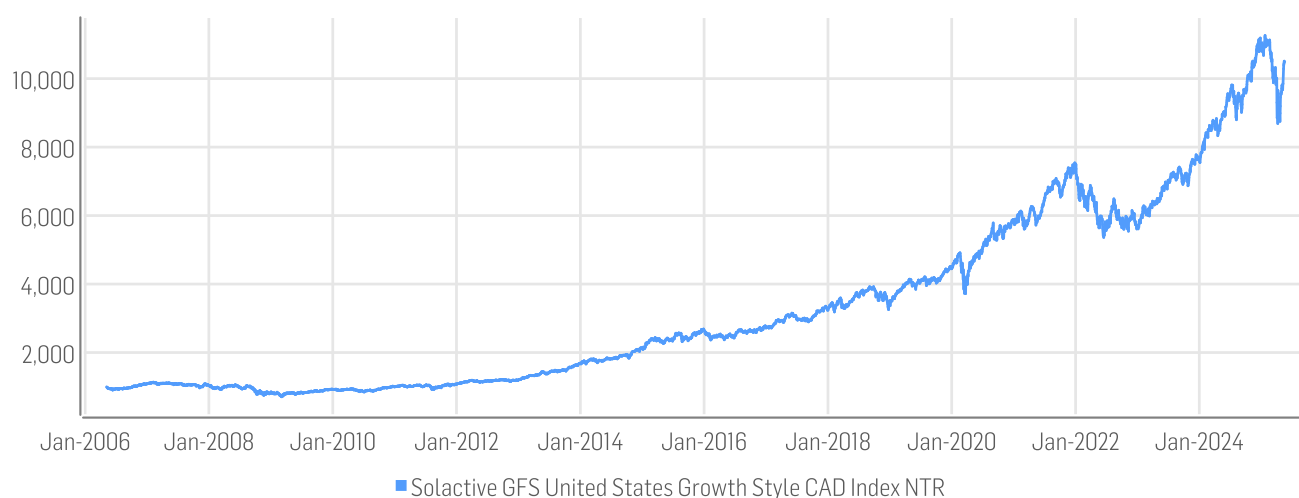
AS OF 19-May-2025



DESCRIPTION

The Solactive GFS United States 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 Large & Mid Cap 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	-2.93%	41.30%	34.22%	-22.68%	26.22%	31.32%

CHARACTERISTICS

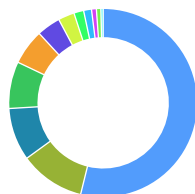
ISIN / WKN	SL0KL6	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	/ .SGSUSCN	Last Price	10490.35
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	CAD	History	Available daily back to 08.05.2006
Index Members	278		

STATISTICS

CAD	30D	90D	180D	360D	YTD	Since Inception
Performance	16.19%	-5.35%	0.82%	16.15%	-2.93%	949.04%
Performance (p.a.)						13.15%
Volatility (p.a.)	24.50%	37.68%	28.78%	23.53%	31.57%	19.68%
High	10511.38	11129.17	11261.79	11261.79	11261.79	11261.79
Low	8749.09	8687.38	8687.38	8687.38	8687.38	707.65
Max. Drawdown	-3.10%	-21.94%	-22.86%	-22.86%	-22.86%	-37.70%
VaR 95 \ 99				-36.5% \ -78.0%		-30.3% \ -56.2%
CVaR 95 \ 99				-59.6% \ -101.7%		-46.8% \ -78.1%

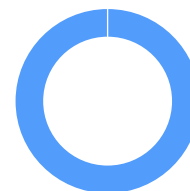
COMPOSITION BY SECTORS

- Technology 53.8%
- Consumer Non-Cyclicals 11.2%
- Healthcare 9.0%
- Finance 8.0%
- Industrials 6.1%
- Consumer Cyclicals 4.1%
- Business Services 2.8%
- Consumer Services 1.7%
- Non-Energy Materials 1.3%
- Utilities 0.8%
- Energy 0.8%
- Telecommunications 0.4%



COMPOSITION BY COUNTRIES

- United States 100.0%



TOP COMPONENTS AS OF 19-May-2025

Company	Ticker	Country	Currency	Index Weight (%)
MICROSOFT CORP	MSFT UW Equity	US	USD	9.76%
NVIDIA CORP	NVDA UW Equity	US	USD	9.29%
APPLE INC	AAPL UW Equity	US	USD	8.86%
AMAZON.COM INC	AMZN UW Equity	US	USD	5.66%
META PLATFORMS INC	META UW Equity	US	USD	4.05%
BROADCOM INC	AVGO UW Equity	US	USD	3.08%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	2.81%
TESLA INC	TSLA UW Equity	US	USD	2.78%
ALPHABET INC C-SHARES	GOOG UW Equity	US	USD	2.49%
ELI LILLY & CO	LLY UN Equity	US	USD	1.86%

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This info service is offered exclusively by Solactive AG, Platz der Einheit 1, D-60327 Frankfurt am Main | E-Mail: indexing@solactive.com

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