

# FACTSHEET - Solactive GFS United States 400 + 600 Growth Style Index TR

## AS OF 07-Apr-2026



### DESCRIPTION

The Solactive GFS United States 400 + 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 400 + 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	2025	2024	2023	2022	2021
Performance	3.31%	9.95%	13.38%	20.69%	-22.86%	11.15%

### CHARACTERISTICS

ISIN / WKN	DE000SLOF4H5 / SLOF4H	Base Value / Base Date	1000.0 Points / 08.05.2006
Bloomberg / Reuters	/ .SGSUTUT	Last Price	6289.03
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	642		

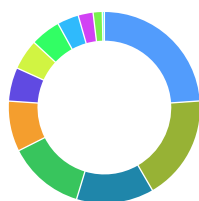
## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	0.46%	-1.15%	2.79%	30.71%	3.31%	528.90%
Performance (p.a.)						9.67%
Volatility (p.a.)	25.77%	20.89%	19.99%	18.19%	21.11%	22.86%
High	6359.83	6655.07	6655.07	6655.07	6655.07	6655.07
Low	5940.25	5940.25	5710.68	4688.85	5940.25	535.70
Sharpe Ratio*	0.08	-0.39	0.10	1.52	0.45	0.26
Max. Drawdown	-6.60%	-10.74%	-10.74%	-10.74%	-10.74%	-55.19%
VaR 95 \ 99				-27.5% \ -42.3%		-36.2% \ -65.0%
CVaR 95 \ 99				-37.9% \ -44.2%		-55.9% \ -95.3%

\* 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 23.9%
- Technology 17.7%
- Finance 13.1%
- Healthcare 12.9%
- Non-Energy Materials 8.5%
- Consumer Non-Cyclicals 5.7%
- Consumer Cyclicals 5.1%
- Consumer Services 5.1%
- Energy 3.6%
- Business Services 2.5%
- Utilities 1.5%
- Telecommunications 0.3%



## COMPOSITION BY COUNTRIES

- United States 100.0%



## TOP COMPONENTS AS OF 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
LUMENTUM HOLDINGS INC	LITE UW Equity	US	USD	1.90%
SANDISK CORP	SNDK UW Equity	US	USD	1.15%
TECHNIPFMC PLC	FTI UN Equity	US	USD	1.00%
BLOOM ENERGY CORP	BE UN Equity	US	USD	0.98%
CASEYS GENERAL STORES INC	CASY UW Equity	US	USD	0.92%
CURTISS-WRIGHT CORP	CW UN Equity	US	USD	0.88%
FORTRESS TRANSPORTATION & INFRASTRUCTURE INVESTORS LLC	FTAI UW Equity	US	USD	0.82%
WOODWARD INC	WWD UW Equity	US	USD	0.75%
MASTEC INC	MTZ UN Equity	US	USD	0.72%
BURLINGTON STORES INC	BURL UN Equity	US	USD	0.69%

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