

FACTSHEET - Solactive GFS United States 400 Growth Style Index NTR

AS OF 07-Apr-2026



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 | 2025 | 2024 | 2023 | 2022 | 2021 |
|-------------|-------|-------|--------|--------|---------|-------|
| Performance | 2.33% | 6.52% | 14.97% | 18.88% | -21.11% | 9.31% |

CHARACTERISTICS

| | | | |
|---------------------|-----------------------|------------------------|--|
| ISIN / WKN | DE000SLOGZE0 / SLOGZE | Base Value / Base Date | 1000.0 Points / 08.05.2006 |
| Bloomberg / Reuters | / .SGSU4UN | Last Price | 6346.46 |
| 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 | 262 | | |

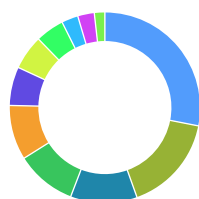
STATISTICS

| USD | 30D | 90D | 180D | 360D | YTD | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|-----------------|
| Performance | -0.45% | -2.07% | 0.66% | 25.00% | 2.33% | 534.65% |
| Performance (p.a.) | | | | | | 9.72% |
| Volatility (p.a.) | 26.58% | 21.54% | 20.14% | 18.11% | 21.75% | 22.30% |
| High | 6493.39 | 6780.16 | 6780.16 | 6780.16 | 6780.16 | 6780.16 |
| Low | 6015.47 | 6015.47 | 5857.47 | 4940.88 | 6015.47 | 539.11 |
| Sharpe Ratio* | -0.34 | -0.55 | -0.12 | 1.20 | 0.25 | 0.27 |
| Max. Drawdown | -7.36% | -11.28% | -11.28% | -11.28% | -11.28% | -55.42% |
| VaR 95 \ 99 | | | | -28.6% \ -43.2% | | -35.3% \ -62.5% |
| CVaR 95 \ 99 | | | | -39.6% \ -46.2% | | -54.8% \ -93.8% |

* 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 28.1%
- Technology 16.4%
- Healthcare 11.3%
- Non-Energy Materials 10.3%
- Finance 9.3%
- Consumer Non-Cyclicals 6.5%
- Consumer Services 5.8%
- Consumer Cyclicals 4.9%
- Business Services 2.8%
- Energy 2.8%
- Utilities 1.8%



COMPOSITION BY COUNTRIES

- United States 100.0%



TOP COMPONENTS AS OF 07-Apr-2026

| Company | Ticker | Country | Currency | Index Weight (%) |
|--|----------------|---------|----------|------------------|
| LUMENTUM HOLDINGS INC | LITE UN Equity | US | USD | 3.17% |
| TECHNIPFMC PLC | FTI UN Equity | US | USD | 1.67% |
| BLOOM ENERGY CORP | BE UN Equity | US | USD | 1.63% |
| CURTISS-WRIGHT CORP | CW UN Equity | US | USD | 1.47% |
| FORTRESS TRANSPORTATION & INFRASTRUCTURE INVESTORS LLC | FTAI UN Equity | US | USD | 1.36% |
| WOODWARD INC | WWD UN Equity | US | USD | 1.25% |
| MASTEC INC | MTZ UN Equity | US | USD | 1.19% |
| BURLINGTON STORES INC | BURL UN Equity | US | USD | 1.15% |
| ATI INC | ATI UN Equity | US | USD | 1.12% |
| FABRINET | FN UN Equity | US | USD | 1.11% |

DISCLAIMER

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