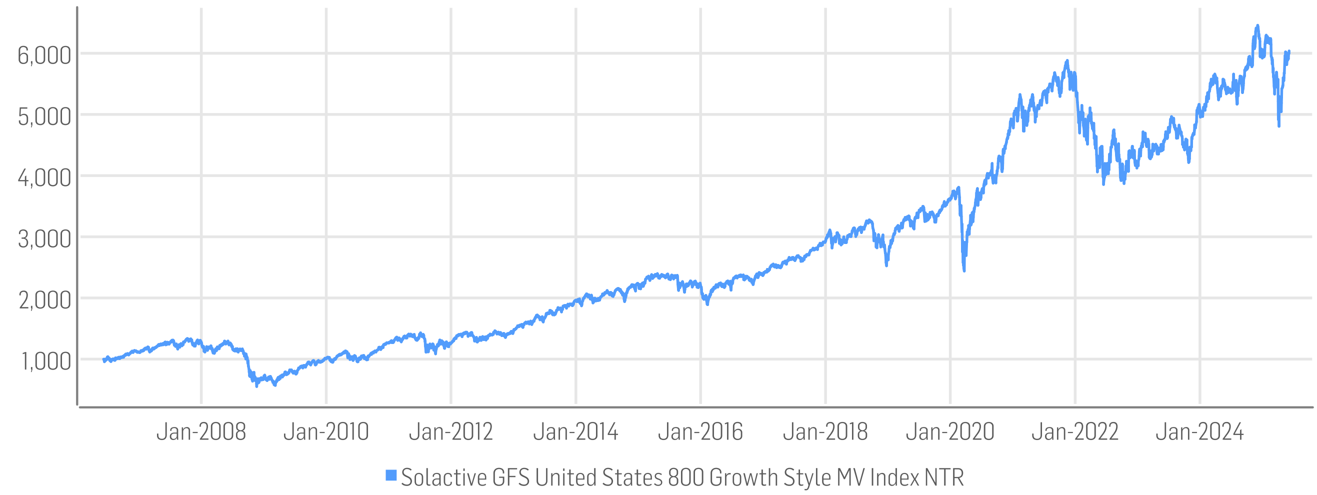
FACTSHEET - AS OF 06-Jun-2025
Solactive GFS United States 800 Growth Style MV Index NTR

DESCRIPTION

The Solactive GFS United States 800 Growth Style MV 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 United States 800 Index that exhibit Growth Style MV characteristics, targeting a balanced market value allocation between the value and the growth index.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	SL0KZ8	Base Value / Base Date	1000 Points / 08.06.2006
Bloomberg / Reuters	/ .SGMU08UN	Last Price	6039.29
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	USD	History	Available daily back to 08.05.2006
Index Members	483		

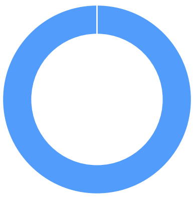
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	7.88%	7.04%	-6.16%	12.29%	2.00%	503.93%
Performance (p.a.)						9.93%
Volatility (p.a.)	19.30%	35.45%	28.34%	23.02%	29.25%	22.27%
High	6039.29	6039.29	6355.82	6457.96	6296.15	6457.96
Low	5598.01	4805.56	4805.56	4805.56	4805.56	551.82
Sharpe Ratio*	7.65	0.78	-0.58	0.36	0.02	0.25
Max. Drawdown	-3.49%	-15.55%	-25.33%	-25.59%	-23.67%	-58.71%
VaR 95 \ 99				-37.7% \ -62.6%		-34.7% \ -64.0%
CVaR 95 \ 99				-56.0% \ -99.8%		-55.5% \ -95.7%

* 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).

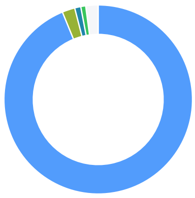
COMPOSITION BY CURRENCIES

- USD 100.0%



COMPOSITION BY COUNTRIES

- US 93.8%
- IE 2.2%
- JE 1.0%
- GB 0.8%
- Others 2.1%



TOP COMPONENTS AS OF 06-Jun-2025

Company	Ticker	Country	Currency	Index Weight (%)
VISTRA CORP	VST UN Equity	US	USD	0.98%
AXON ENTERPRISE INC	AXON UW Equity	US	USD	0.98%
CLOUDFLARE INC - CLASS A	NET UN Equity	US	USD	0.93%
ROBINHOOD MARKETS INC - A	HOOD UW Equity	US	USD	0.93%
ROBLOX CORP	RBLX UN Equity	US	USD	0.92%
CHENIERE ENERGY INC	LNG UN Equity	US	USD	0.90%
QUANTA SERVICES INC	PWR UN Equity	US	USD	0.89%
AMERIPRISE FINL	AMP UN Equity	US	USD	0.83%
COREWEAVE INC	CRWV UW Equity	US	USD	0.82%
FASTENAL CO	FAST UW Equity	US	USD	0.81%

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