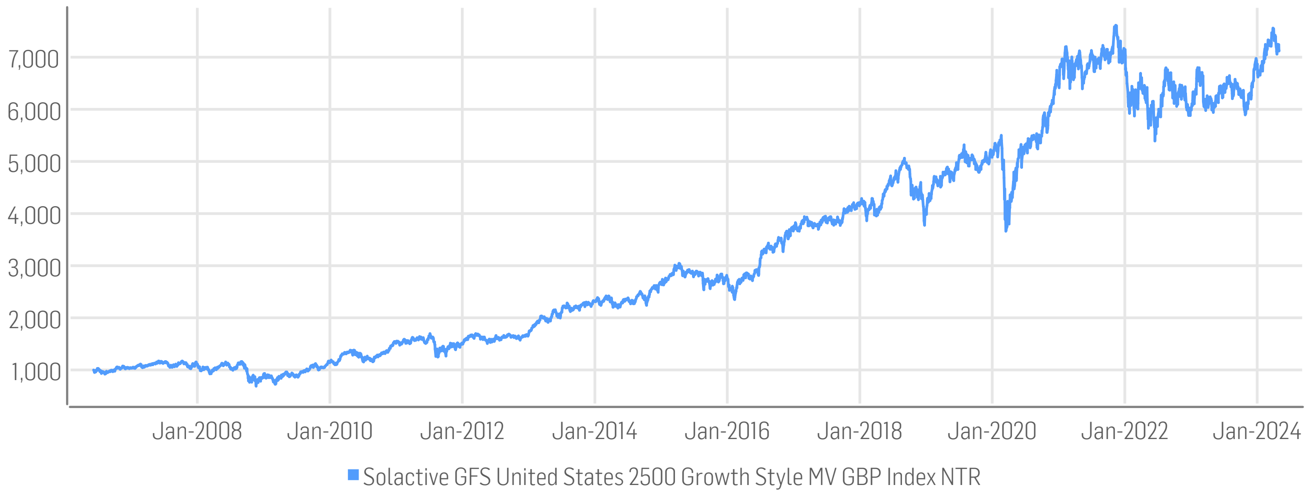
FACTSHEET - AS OF 01-May-2024
Solactive GFS United States 2500 Growth Style MV GBP Index NTR

DESCRIPTION

The Solactive GFS United States 2500 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 2500 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	SL0L0Y	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	/ .SGMU25GN	Last Price	7127.55
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	GBP	History	Available daily back to 08.05.2006
Index Members	1279		

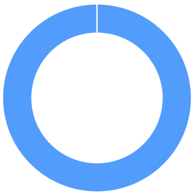
STATISTICS

GBP	30D	90D	180D	360D	YTD	Since Inception
Performance	-5.52%	3.71%	16.38%	18.04%	3.74%	612.76%
Performance (p.a.)						11.60%
Volatility (p.a.)	15.34%	16.54%	17.25%	16.29%	16.93%	23.51%
High	7543.94	7557.77	7557.77	7557.77	7557.77	7613.03
Low	7058.13	6872.29	6009.03	5893.88	6619.02	689.13
Sharpe Ratio*	-3.59	0.65	1.79	0.81	0.37	0.27
Max. Drawdown	-6.44%	-6.61%	-6.61%	-11.33%	-6.61%	-41.18%
VaR 95 \ 99				-24.4% \ -38.8%		-36.2% \ -65.2%
CVaR 95 \ 99				-30.5% \ -42.5%		-55.8% \ -93.7%

* 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).

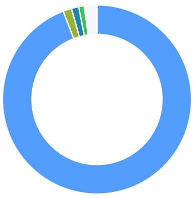
COMPOSITION BY CURRENCIES

- USD 100.0%



COMPOSITION BY COUNTRIES

- US 94.2%
- IE 1.5%
- BM 1.2%
- KY 0.9%
- Others 2.2%



TOP COMPONENTS AS OF 01-May-2024

Company	Ticker	Country	Currency	Index Weight (%)
SUPER MICRO COMPUTER INC	SMCI UW Equity	US	USD	1.17%
VISTRA CORP	VST UN Equity	US	USD	0.72%
CARLISLE COS INC	CSL UN Equity	US	USD	0.59%
WILLIAMS-SONOMA INC	WSM UN Equity	US	USD	0.58%
EMCOR GROUP INC	EME UN Equity	US	USD	0.57%
WATSCO INC	WSO UN Equity	US	USD	0.51%
PURE STORAGE INC - CLASS A	PSTG UN Equity	US	USD	0.50%
RPM INTERNATIONAL INC	RPM UN Equity	US	USD	0.47%
NEUROCRINE BIOSCIENCES INC	NBIX UW Equity	US	USD	0.47%
GRACO	GGG UN Equity	US	USD	0.46%

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