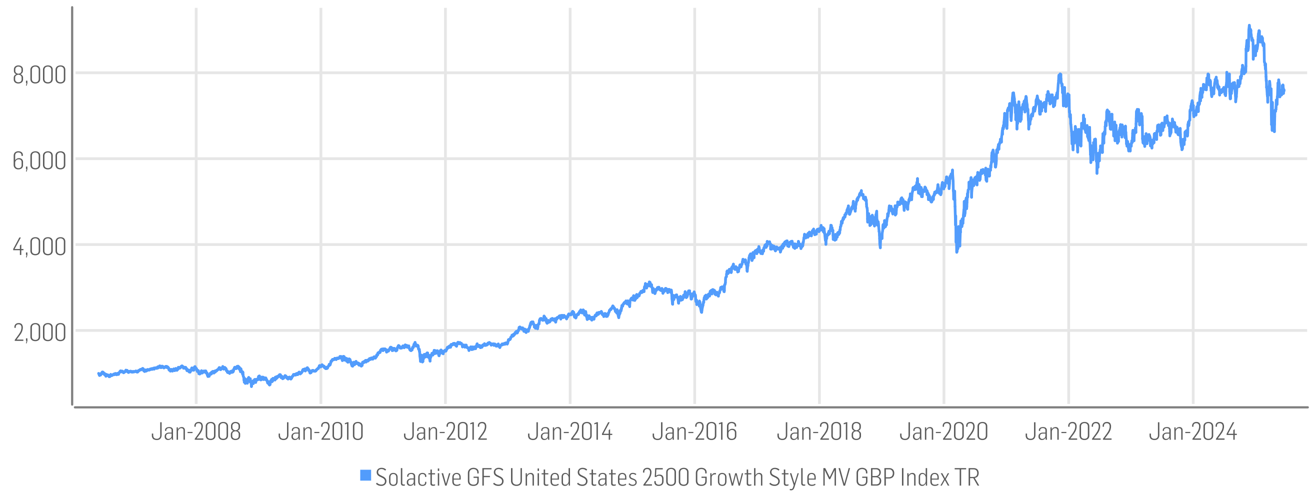
FACTSHEET - AS OF 17-Jun-2025
Solactive GFS United States 2500 Growth Style MV GBP Index TR

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	SL0L0Z	Base Value / Base Date	1000 Points / 08.06.2006
Bloomberg / Reuters	/ .SGMU25GT	Last Price	7581.02
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	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	1224		

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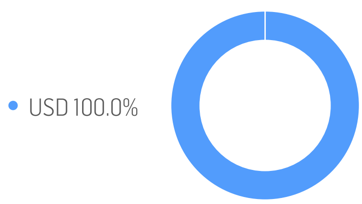
STATISTICS

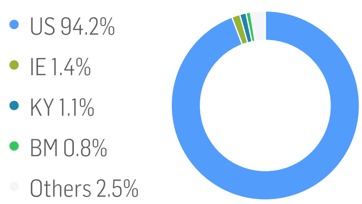
GBP	30D	90D	180D	360D	YTD	Since Inception
Performance	-3.26%	-0.75%	-9.66%	-0.53%	-9.73%	658.10%
Performance (p.a.)						11.23%
Volatility (p.a.)	18.23%	36.08%	29.00%	24.66%	29.64%	23.51%
High	7750.68	7836.21	8981.42	9106.80	8981.42	9106.80
Low	7439.53	6627.93	6627.93	6627.93	6627.93	693.42
Sharpe Ratio*	-2.05	-0.20	-0.79	-0.19	-0.82	0.30
Max. Drawdown	-5.06%	-15.05%	-26.20%	-27.22%	-26.20%	-40.95%
VaR 95 \ 99				-37.9% \ -64.2%		-36.2% \ -65.2%
CVaR 95 \ 99				-61.0% \ -109.6%		-55.9% \ -94.3%

* 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 CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 17-Jun-2025

Company	Ticker	Country	Currency	Index Weight (%)
CASEYS GENERAL STORES INC	CASY UW Equity	US	USD	0.63%
INSMED INC	INSM UW Equity	US	USD	0.60%
CURTISS-WRIGHT CORP	CW UN Equity	US	USD	0.60%
COMFORT SYSTEMS USA INC	FIX UN Equity	US	USD	0.58%
US FOODS HOLDING CORP	USFD UN Equity	US	USD	0.56%
F5 INC	FFIV UW Equity	US	USD	0.56%
TRADEWEB MARKETS INC	TW UW Equity	US	USD	0.55%
EQUITABLE HOLDINGS INC	EQH UN Equity	US	USD	0.53%
SPROUTS FARMERS MARKET INC	SFM UW Equity	US	USD	0.53%
FLEX LTD	FLEX UW Equity	SG	USD	0.51%

DISCLAIMER