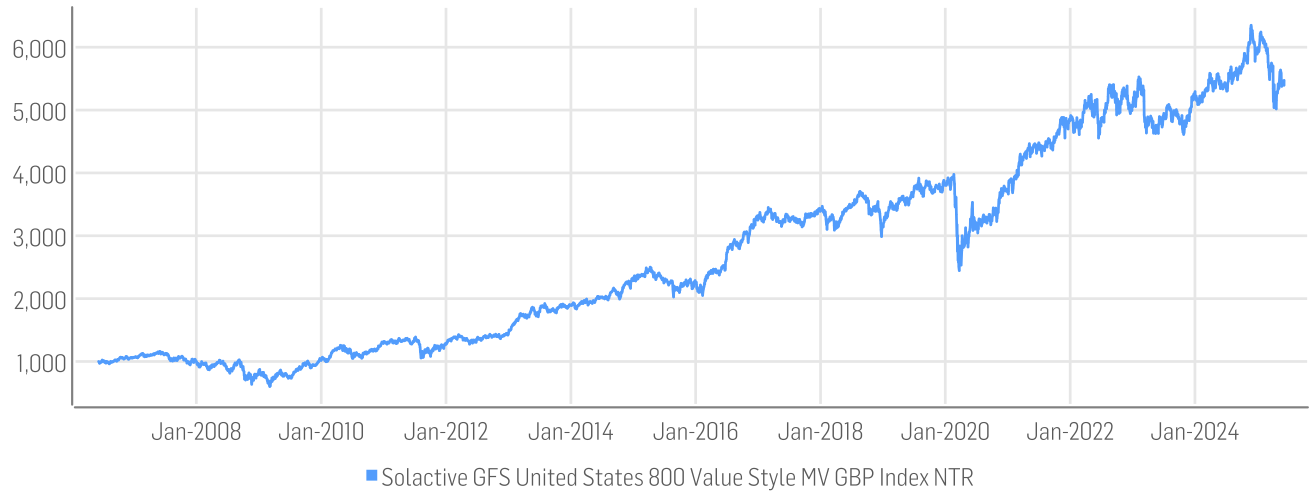
FACTSHEET - AS OF 06-Jun-2025
Solactive GFS United States 800 Value Style MV GBP Index NTR

DESCRIPTION

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

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	SL0MCT	Base Value / Base Date	1000 Points / 08.06.2006
Bloomberg / Reuters	/ .SVMU08GN	Last Price	5473.40
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	539		

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

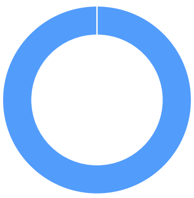
STATISTICS

GBP	30D	90D	180D	360D	YTD	Since Inception
Performance	1.98%	-4.15%	-10.59%	2.08%	-7.18%	447.34%
Performance (p.a.)						9.36%
Volatility (p.a.)	19.28%	29.37%	23.20%	18.72%	23.93%	22.06%
High	5636.86	5747.70	6241.02	6349.31	6241.02	6349.31
Low	5367.11	5018.31	5018.31	5018.31	5018.31	601.14
Sharpe Ratio*	1.18	-0.68	-1.06	-0.11	-0.84	0.23
Max. Drawdown	-4.62%	-12.69%	-19.59%	-20.96%	-19.59%	-48.25%
VaR 95 \ 99				-21.5% \ -61.8%		-32.4% \ -64.7%
CVaR 95 \ 99				-47.3% \ -91.1%		-53.8% \ -95.1%

* 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).

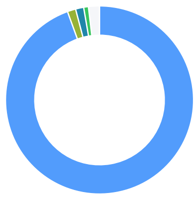
COMPOSITION BY CURRENCIES

- USD 100.0%



COMPOSITION BY COUNTRIES

- US 94.5%
- BM 1.4%
- IE 1.4%
- NL 0.8%
- Others 1.9%



TOP COMPONENTS AS OF 06-Jun-2025

Company	Ticker	Country	Currency	Index Weight (%)
DIGITAL REALTY TRUST INC	DLR UN Equity	US	USD	0.95%
COINBASE GLOBAL INC -CLASS A	COIN UW Equity	US	USD	0.91%
REALTY INCOME CORP	O UN Equity	US	USD	0.90%
CORTEVA INC	CTVA UN Equity	US	USD	0.87%
DOMINION ENERGY INC	D UN Equity	US	USD	0.85%
ALLSTATE CORP	ALL UN Equity	US	USD	0.83%
L3HARRIS TECHNOLOGIES INC	LHX UN Equity	US	USD	0.81%
EXELON CORP	EXC UW Equity	US	USD	0.76%
CROWN CASTLE INC	CCI UN Equity	US	USD	0.76%
FORD MOTOR CO	F UN Equity	US	USD	0.71%

DISCLAIMER