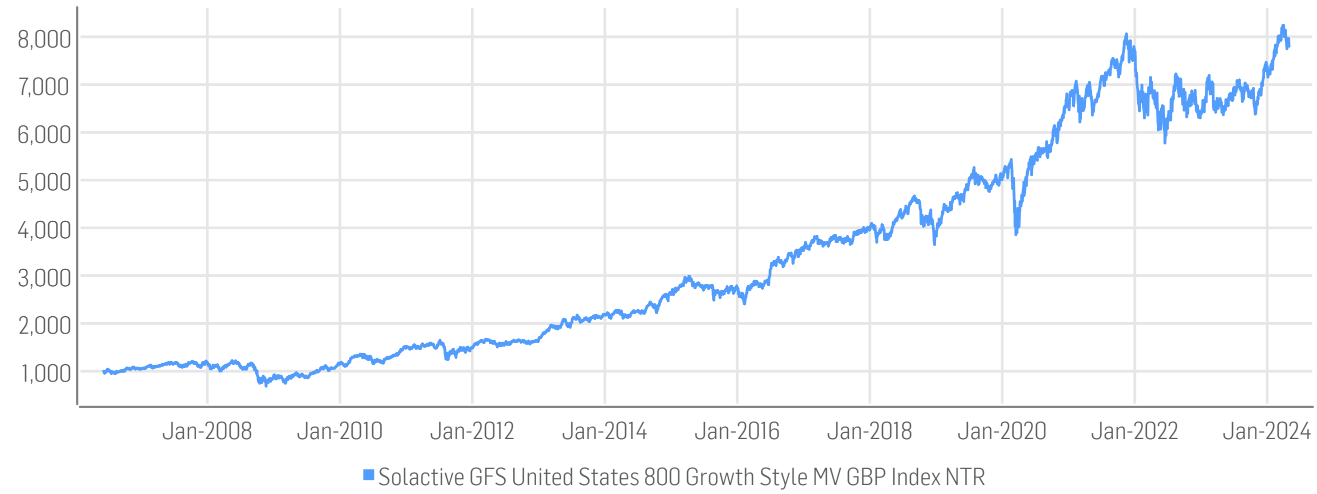
FACTSHEET - AS OF 01-May-2024
Solactive GFS United States 800 Growth Style MV GBP Index NTR

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	SL0MCW	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	/ .SGMU08GN	Last Price	7799.98
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	493		

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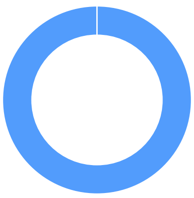
STATISTICS

GBP	30D	90D	180D	360D	YTD	Since Inception
Performance	-5.32%	4.57%	17.53%	21.02%	5.44%	680.00%
Performance (p.a.)						12.16%
Volatility (p.a.)	14.71%	14.73%	15.01%	14.66%	15.16%	22.32%
High	8238.46	8242.41	8242.41	8242.41	8242.41	8242.41
Low	7749.23	7458.78	6575.30	6380.08	7154.83	686.89
Sharpe Ratio*	-3.66	1.00	2.24	1.10	0.77	0.31
Max. Drawdown	-5.94%	-5.98%	-5.98%	-10.11%	-5.98%	-43.67%
VaR 95 \ 99				-23.7% \ -30.1%		-34.2% \ -62.9%
CVaR 95 \ 99				-28.0% \ -35.0%		-53.4% \ -89.7%

* 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).

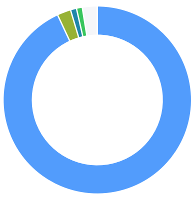
COMPOSITION BY CURRENCIES

USD 100.0%



COMPOSITION BY COUNTRIES

US 93.1%
IE 2.3%
BM 1.0%
JE 1.0%
Others 2.6%



TOP COMPONENTS AS OF 01-May-2024

Company	Ticker	Country	Currency	Index Weight (%)
CROWDSTRIKE HOLDINGS INC	CRWD UW Equity	US	USD	1.22%
DEXCOM INC	DXCM UW Equity	US	USD	0.91%
MICROCHIP TECHNOLOGY INC	MCHP UW Equity	US	USD	0.88%
ONEOK INC	OKE UN Equity	US	USD	0.84%
AMERIPRISE FINL	AMP UN Equity	US	USD	0.78%
UNITED RENTALS INC	URI UN Equity	US	USD	0.77%
FERGUSON PLC	FERG UN Equity	JE	USD	0.76%
WILLIAMS COS INC	WMB UN Equity	US	USD	0.76%
AGILENT TECHNOLOGIES INC	A UN Equity	US	USD	0.76%
PALANTIR TECHNOLOGIES INC	PLTR UN Equity	US	USD	0.76%

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