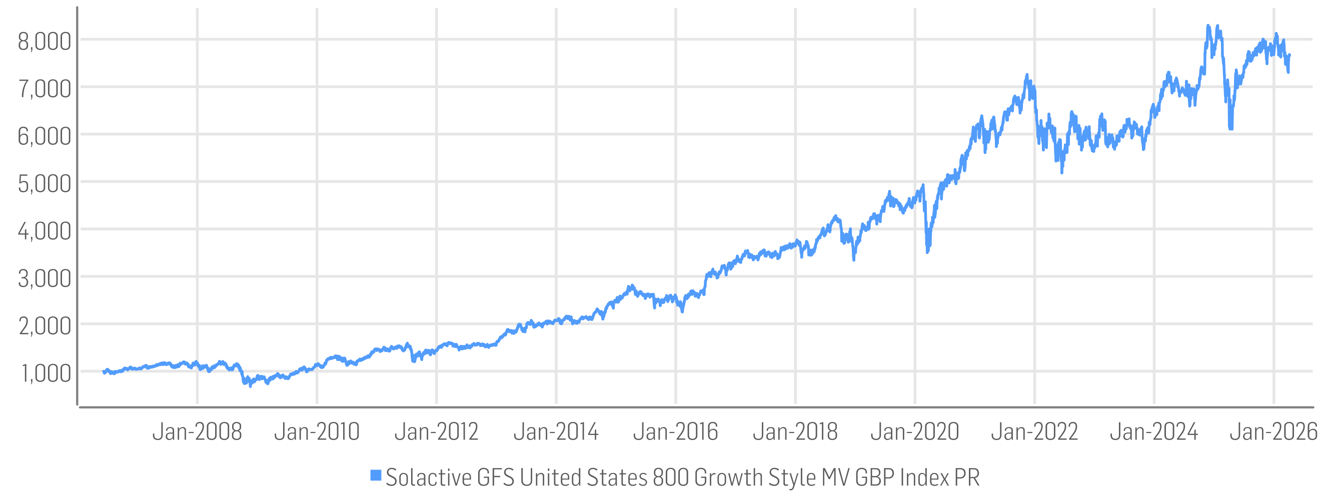
FACTSHEET - AS OF 07-Apr-2026

Solactive GFS United States 800 Growth Style MV GBP Index PR

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	SL0MCV	Base Value / Base Date	1000 Points / 08.06.2006
Bloomberg / Reuters	/ .SGMU08GP	Last Price	7654.54
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price 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	484		

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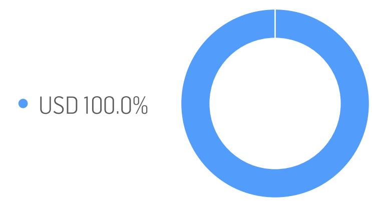
STATISTICS

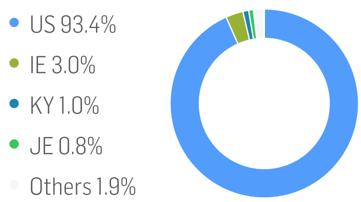
GBP	30D	90D	180D	360D	YTD	Since Inception
Performance	0.05%	-3.35%	-3.43%	19.31%	-0.25%	665.45%
Performance (p.a.)						10.81%
Volatility (p.a.)	21.14%	19.06%	17.56%	17.09%	19.13%	22.12%
High	7725.26	8125.11	8125.11	8125.11	8125.11	8295.76
Low	7300.33	7300.33	7300.33	6103.45	7300.33	676.59
Sharpe Ratio*	-0.15	-0.87	-0.60	0.93	-0.24	0.32
Max. Drawdown	-5.50%	-10.15%	-10.15%	-10.15%	-10.15%	-43.86%
VaR 95 \ 99				-28.6% \ -45.6%		-34.0% \ -62.2%
CVaR 95 \ 99				-39.1% \ -53.9%		-53.0% \ -89.5%

* 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 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
SEAGATE TECHNOLOGY HOLDINGS PLC	STX UW Equity	IE	USD	1.49%
CUMMINS INC	CMI UN Equity	US	USD	1.30%
ROSS STORES INC	ROST UW Equity	US	USD	1.17%
WESTERN DIGITAL CORP	WDC UW Equity	US	USD	1.13%
CIENA CORP	CIEN UN Equity	US	USD	1.06%
CHENIERE ENERGY INC	LNG UN Equity	US	USD	1.02%
LUMENTUM HOLDINGS INC	LITE UW Equity	US	USD	0.97%
MONOLITHIC POWER SYSTEMS INC	MPWR UW Equity	US	USD	0.93%
TARGA RESOURCES CORP	TRGP UN Equity	US	USD	0.90%
DELL TECHNOLOGIES INC - C	DELL UN Equity	US	USD	0.89%

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