

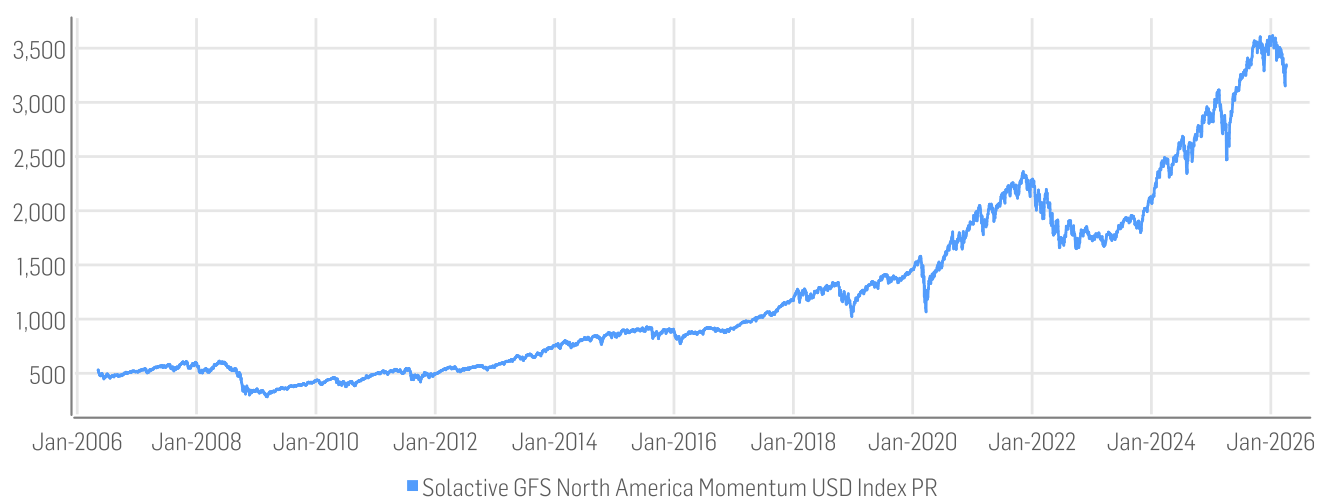
FACTSHEET - Solactive GFS North America Momentum USD Index PR AS OF 07-Apr-2026



DESCRIPTION

The Solactive GFS North America Momentum 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 GBS North America Large & Mid Cap Index that exhibit Momentum characteristics.

HISTORICAL PERFORMANCE



ANNUAL PERFORMANCE

Year	YTD	2025	2024	2023	2022	2021
Performance	-5.03%	24.84%	33.08%	20.74%	-22.12%	19.25%

CHARACTERISTICS

ISIN / WKN	DE000SLOFIC2 / SLOFIC	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .SMNAUP	Last Price	3347.75
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	USD	History	Available daily back to 08.05.2006
Index Members	150		

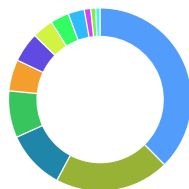
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.94%	-6.70%	-5.77%	25.95%	-5.03%	234.78%
Performance (p.a.)						14.52%
Volatility (p.a.)	24.01%	19.99%	18.83%	16.43%	19.57%	20.90%
High	3451.80	3616.67	3616.67	3616.67	3616.67	3616.67
Low	3151.29	3151.29	3151.29	2594.95	3151.29	981.34
Sharpe Ratio*	-1.04	-1.41	-0.80	1.38	-1.09	0.52
Max. Drawdown	-8.71%	-12.87%	-12.87%	-12.87%	-12.87%	-32.53%
VaR 95 \ 99				-30.3% \ -43.3%		-34.3% \ -60.2%
CVaR 95 \ 99				-37.7% \ -45.3%		-52.2% \ -83.7%

* 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).

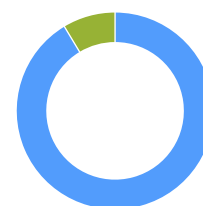
COMPOSITION BY SECTORS

- Technology 37.6%
- Finance 20.2%
- Consumer Non-Cyclicals 10.4%
- Industrials 8.3%
- Consumer Cyclical 5.5%
- Non-Energy Materials 5.3%
- Consumer Services 3.7%
- Healthcare 3.3%
- Business Services 2.9%
- Energy 1.1%
- Telecommunications 0.9%
- Utilities 0.8%



COMPOSITION BY COUNTRIES

- United States 91.4%
- Canada 8.6%



TOP COMPONENTS AS OF 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	6.52%
BROADCOM INC	AVGO UW Equity	US	USD	5.05%
AMAZON.COM INC	AMZN UW Equity	US	USD	4.96%
NVIDIA CORP	NVDA UW Equity	US	USD	4.92%
META PLATFORMS INC	META UW Equity	US	USD	4.18%
TESLA INC	TSLA UW Equity	US	USD	4.13%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	4.08%
NETFLIX INC	NFLX UW Equity	US	USD	3.36%
PALANTIR TECHNOLOGIES INC	PLTR UW Equity	US	USD	2.86%
GE VERNOVA LLC	GEV UN Equity	US	USD	2.23%

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Past performance should not be considered as indication or guarantee of any future results. Charts and graphs are provided for illustrative purposes.

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