

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



DESCRIPTION

The Solactive GFS Developed Markets ex 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 Developed Markets ex North America Large & Mid Cap Index that exhibit Momentum characteristics.

HISTORICAL PERFORMANCE



ANNUAL PERFORMANCE

Year	YTD	2025	2024	2023	2022	2021
Performance	-0.54%	32.87%	10.51%	19.44%	-23.50%	2.65%

CHARACTERISTICS

ISIN / WKN	DE000SLOFIW0 / SLOFIW	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .SMXAUP	Last Price	1879.62
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	268		

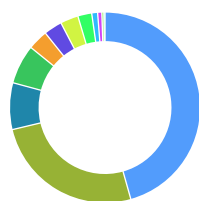
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.48%	-3.60%	1.27%	31.50%	-0.54%	87.96%
Performance (p.a.)						7.34%
Volatility (p.a.)	30.11%	23.22%	19.00%	15.84%	22.77%	16.65%
High	1953.18	2086.78	2086.78	2086.78	2086.78	2086.78
Low	1803.20	1803.20	1763.32	1466.27	1803.20	835.12
Sharpe Ratio*	-1.00	-0.75	-0.06	1.79	-0.25	0.22
Max. Drawdown	-7.68%	-13.59%	-13.59%	-13.59%	-13.59%	-38.46%
VaR 95 \ 99				-24.8% \ -42.0%		-26.1% \ -46.0%
CVaR 95 \ 99				-35.0% \ -53.4%		-40.8% \ -69.2%

* 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).

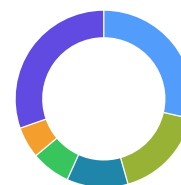
COMPOSITION BY SECTORS

- Finance 45.6%
- Industrials 25.7%
- Technology 7.9%
- Consumer Non-Cyclicals 6.6%
- Consumer Cyclicals 3.4%
- Telecommunications 3.1%
- Non-Energy Materials 3.0%
- Healthcare 2.4%
- Utilities 1.0%
- Consumer Services 0.7%
- Energy 0.3%
- Business Services 0.2%



COMPOSITION BY COUNTRIES

- Japan 28.6%
- United Kingdom 17.0%
- Germany 11.2%
- Spain 7.2%
- France 5.7%
- Others 30.4%



TOP COMPONENTS AS OF 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
HSBC HOLDINGS PLC	HSBA LN Equity	GB	GBp	3.69%
BANCO SANTANDER SA	SAN SQ Equity	ES	EUR	3.36%
ROLLS-ROYCE HOLDINGS PLC	RR/ LN Equity	GB	GBp	3.22%
SIEMENS ENERGY AG	ENR GY Equity	DE	EUR	3.20%
MITSUBISHI UFJ FINANCIAL GRO	8306 JT Equity	JP	JPY	2.85%
BANCO BILBAO VIZCAYA ARGENTARIA SA	BBVA SQ Equity	ES	EUR	2.20%
RHEINMETALL AG	RHM GY Equity	DE	EUR	2.05%
SOFTBANK GROUP CORP	9984 JT Equity	JP	JPY	1.85%
UNICREDIT SPA	UCG IM Equity	IT	EUR	1.76%
BRITISH AMERICAN TOBACCO PLC	BATS LN Equity	GB	GBp	1.76%

DISCLAIMER

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