

FACTSHEET - Solactive GFS Developed Markets ex United States Momentum USD Index TR AS OF 07-Apr-2026



DESCRIPTION

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

HISTORICAL PERFORMANCE



ANNUAL PERFORMANCE

| Year | YTD | 2025 | 2024 | 2023 | 2022 | 2021 |
|-------------|-------|--------|--------|--------|---------|-------|
| Performance | 0.04% | 37.18% | 13.85% | 22.97% | -20.35% | 5.98% |

CHARACTERISTICS

| | | | |
|---------------------|-----------------------|------------------------|---|
| ISIN / WKN | DE000SLOF2G1 / SLOF2G | Base Value / Base Date | 1000 Points / 08.05.2017 |
| Bloomberg / Reuters | / .SMXUUT | Last Price | 2476.75 |
| Index Calculator | Solactive AG | Dividends | Reinvested |
| Index Type | Total 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 | 293 | | |

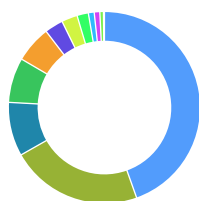
STATISTICS

| USD | 30D | 90D | 180D | 360D | YTD | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|-----------------|
| Performance | -2.16% | -3.20% | 2.81% | 35.59% | 0.04% | 147.68% |
| Performance (p.a.) | | | | | | 10.71% |
| Volatility (p.a.) | 28.35% | 22.58% | 18.60% | 15.36% | 22.22% | 16.33% |
| High | 2568.96 | 2730.71 | 2730.71 | 2730.71 | 2730.71 | 2730.71 |
| Low | 2365.11 | 2365.11 | 2295.82 | 1870.24 | 2365.11 | 901.15 |
| Sharpe Ratio* | -0.95 | -0.71 | 0.11 | 2.12 | -0.16 | 0.43 |
| Max. Drawdown | -7.94% | -13.39% | -13.39% | -13.39% | -13.39% | -34.51% |
| VaR 95 \ 99 | | | | -22.7% \ -38.9% | | -25.4% \ -44.6% |
| CVaR 95 \ 99 | | | | -33.3% \ -52.2% | | -39.8% \ -68.6% |

* 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).

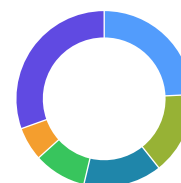
COMPOSITION BY SECTORS

- Finance 44.5%
- Industrials 22.2%
- Non-Energy Materials 9.1%
- Technology 7.6%
- Consumer Non-Cyclicals 6.2%
- Consumer Cyclicals 3.1%
- Telecommunications 2.7%
- Healthcare 1.9%
- Utilities 1.0%
- Energy 0.9%
- Consumer Services 0.6%
- Business Services 0.2%



COMPOSITION BY COUNTRIES

- Japan 24.2%
- Canada 15.1%
- United Kingdom 14.4%
- Germany 9.6%
- Spain 6.2%
- Others 30.5%



TOP COMPONENTS AS OF 07-Apr-2026

| Company | Ticker | Country | Currency | Index Weight (%) |
|------------------------------------|----------------|---------|----------|------------------|
| HSBC HOLDINGS PLC | HSBA LN Equity | GB | GBP | 3.17% |
| BANCO SANTANDER SA | SAN SQ Equity | ES | EUR | 2.89% |
| ROLLS-ROYCE HOLDINGS PLC | RR/ LN Equity | GB | GBP | 2.79% |
| SIEMENS ENERGY AG | ENR GY Equity | DE | EUR | 2.77% |
| MITSUBISHI UFJ FINANCIAL GRO | 8306 JT Equity | JP | JPY | 2.45% |
| SHOPIFY INC | SHOP CT Equity | CA | CAD | 2.35% |
| AGNICO-EAGLE MINES | AEM CT Equity | CA | CAD | 2.18% |
| BANCO BILBAO VIZCAYA ARGENTARIA SA | BBVA SQ Equity | ES | EUR | 1.90% |
| RHEINMETALL AG | RHM GY Equity | DE | EUR | 1.78% |
| SOFTBANK GROUP CORP | 9984 JT Equity | JP | JPY | 1.59% |

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