

FACTSHEET - Solactive GFS Developed Markets Pacific Momentum USD Index TR

AS OF 07-Apr-2026



DESCRIPTION

The Solactive GFS Developed Markets Pacific 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 Pacific Large & Mid Cap Index that exhibit Momentum characteristics.

HISTORICAL PERFORMANCE



ANNUAL PERFORMANCE

| Year | YTD | 2025 | 2024 | 2023 | 2022 | 2021 |
|-------------|-------|--------|--------|--------|---------|--------|
| Performance | 4.91% | 21.65% | 17.66% | 21.60% | -18.58% | -5.94% |

CHARACTERISTICS

| | | | |
|---------------------|-----------------------|------------------------|---|
| ISIN / WKN | DE000SLOF328 / SLOF32 | Base Value / Base Date | 1000 Points / 08.05.2017 |
| Bloomberg / Reuters | / .SMPCUT | Last Price | 2091.49 |
| 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 | 134 | | |

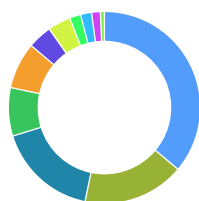
STATISTICS

| USD | 30D | 90D | 180D | 360D | YTD | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|-----------------|
| Performance | -3.09% | 1.43% | 0.55% | 34.22% | 4.91% | 109.15% |
| Performance (p.a.) | | | | | | 8.63% |
| Volatility (p.a.) | 35.86% | 28.46% | 23.60% | 19.24% | 28.04% | 19.30% |
| High | 2148.08 | 2344.54 | 2344.54 | 2344.54 | 2344.54 | 2344.54 |
| Low | 1997.94 | 1997.94 | 1953.73 | 1580.22 | 1993.53 | 846.78 |
| Sharpe Ratio* | -0.99 | 0.08 | -0.11 | 1.62 | 0.58 | 0.26 |
| Max. Drawdown | -7.42% | -14.78% | -14.78% | -14.78% | -14.78% | -37.93% |
| VaR 95 \ 99 | | | | -27.0% \ -52.6% | | -29.3% \ -54.0% |
| CVaR 95 \ 99 | | | | -42.7% \ -62.0% | | -45.8% \ -77.6% |

* 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).

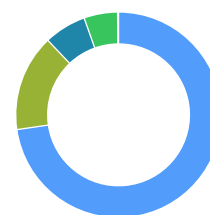
COMPOSITION BY SECTORS

- Finance 36.1%
- Industrials 17.1%
- Technology 17.0%
- Consumer Cyclicals 8.1%
- Consumer Non-Cyclicals 7.8%
- Telecommunications 4.1%
- Non-Energy Materials 3.9%
- Healthcare 1.9%
- Consumer Services 1.8%
- Utilities 1.5%
- Business Services 0.7%



COMPOSITION BY COUNTRIES

- Japan 72.7%
- Australia 15.2%
- Singapore 6.6%
- Hong Kong 5.3%
- New Zealand 0.2%



TOP COMPONENTS AS OF 07-Apr-2026

| Company | Ticker | Country | Currency | Index Weight (%) |
|---------------------------------|----------------|---------|----------|------------------|
| MITSUBISHI UFJ FINANCIAL GRO | 8306 JT Equity | JP | JPY | 5.71% |
| MITSUBISHI HEAVY INDUSTRIES LTD | 7011 JT Equity | JP | JPY | 4.54% |
| ADVANTEST CORP ORD | 6857 JT Equity | JP | JPY | 4.43% |
| COMMONWEALTH BANK OF AUSTRALIA | CBA AT Equity | AU | AUD | 4.42% |
| MIZUHO FINANCIAL GROUP INC | 8411 JT Equity | JP | JPY | 4.37% |
| SONY GROUP CORP | 6758 JT Equity | JP | JPY | 3.47% |
| SUMITOMO MITSUI FINANCIAL GR | 8316 JT Equity | JP | JPY | 3.36% |
| SOFTBANK GROUP CORP | 9984 JT Equity | JP | JPY | 3.30% |
| NINTENDO CO LTD | 7974 JT Equity | JP | JPY | 3.13% |
| FUJIKURA LTD | 5803 JT Equity | JP | JPY | 2.52% |

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