

FACTSHEET - Solactive GFS Global Markets Momentum USD Index TR

AS OF 06-Apr-2026



DESCRIPTION

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

HISTORICAL PERFORMANCE



ANNUAL PERFORMANCE

| Year | YTD | 2025 | 2024 | 2023 | 2022 |
|-------------|--------|--------|--------|--------|-------|
| Performance | -2.92% | 28.13% | 28.36% | 18.73% | 3.01% |

CHARACTERISTICS

| | | | |
|---------------------|-----------------------|------------------------|--|
| ISIN / WKN | DE000SLOFXQ1 / SLOFXQ | Base Value / Base Date | 1601.15 Points / 13.06.2022 |
| Bloomberg / Reuters | / .SMGMUT | Last Price | 3126.60 |
| Index Calculator | Solactive AG | Dividends | Reinvested |
| Index Type | Total Return | Calculation | 09:00 to 22:50 (CET), every 15 seconds |
| Index Currency | USD | History | Available daily back to 13.06.2022 |
| Index Members | 1069 | | |

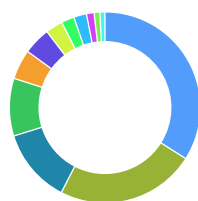
STATISTICS

| USD | 30D | 90D | 180D | 360D | YTD | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|-----------------|
| Performance | -2.45% | -5.57% | -3.16% | 31.08% | -2.92% | 95.27% |
| Performance (p.a.) | | | | | | 19.18% |
| Volatility (p.a.) | 22.18% | 17.56% | 16.03% | 13.75% | 17.36% | 14.71% |
| High | 3241.90 | 3369.39 | 3369.39 | 3369.39 | 3369.39 | 3369.39 |
| Low | 2979.41 | 2979.41 | 2979.41 | 2357.83 | 2979.41 | 1520.23 |
| Sharpe Ratio* | -1.34 | -1.39 | -0.62 | 2.03 | -0.82 | 1.06 |
| Max. Drawdown | -8.10% | -11.57% | -11.57% | -11.57% | -11.57% | -17.39% |
| VaR 95 \ 99 | | | | -24.2% \ -38.6% | | -22.2% \ -39.7% |
| CVaR 95 \ 99 | | | | -30.7% \ -39.5% | | -34.0% \ -54.3% |

* 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).

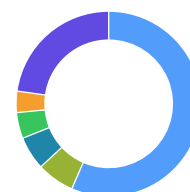
COMPOSITION BY SECTORS

- Technology 34.0%
- Finance 23.6%
- Industrials 12.6%
- Consumer Non-Cyclicals 9.8%
- Non-Energy Materials 5.0%
- Consumer Cyclical 4.6%
- Healthcare 2.9%
- Business Services 2.2%
- Consumer Services 2.2%
- Telecommunications 1.3%
- Energy 1.0%
- Utilities 0.8%



COMPOSITION BY COUNTRIES

- United States 56.5%
- Japan 6.6%
- China 5.8%
- Canada 4.5%
- United Kingdom 3.7%
- Others 22.8%



TOP COMPONENTS AS OF 06-Apr-2026

| Company | Ticker | Country | Currency | Index Weight (%) |
|------------------------------|-----------------|---------|----------|------------------|
| NVIDIA CORP | NVDA UW Equity | US | USD | 4.80% |
| BROADCOM INC | AVGO UW Equity | US | USD | 4.65% |
| ALPHABET INC-CL A | GOOGL UW Equity | US | USD | 4.50% |
| AMAZON.COM INC | AMZN UW Equity | US | USD | 4.17% |
| TESLA INC | TSLA UW Equity | US | USD | 2.61% |
| META PLATFORMS INC | META UW Equity | US | USD | 2.44% |
| TAIWAN SEMICONDUCTOR MANUFAC | 2330 TT Equity | TW | TWD | 2.14% |
| PALANTIR TECHNOLOGIES INC | PLTR UW Equity | US | USD | 2.02% |
| JPMORGAN CHASE & CO | JPM UN Equity | US | USD | 1.98% |
| NETFLIX INC | NFLX UW Equity | US | USD | 1.54% |

DISCLAIMER

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