

FACTSHEET - AS OF 07-Apr-2026

Solactive GFS Developed Markets Quality Style USD Index TR

DESCRIPTION

The Solactive GFS Developed Markets Quality Style 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 Large & Mid Cap Index that exhibit Quality Style characteristics.

HISTORICAL PERFORMANCE



CHARACTERISTICS

| | | | |
|---------------------|--------------|------------------------|---|
| ISIN / WKN | SL0MN9 | Base Value / Base Date | 1000 Points / 08.05.2017 |
| Bloomberg / Reuters | / .SQSDMUT | Last Price | 3321.71 |
| 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 | 301 | | |

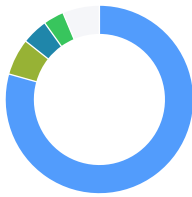
STATISTICS

| USD | 30D | 90D | 180D | 360D | YTD | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|-----------------|
| Performance | -2.53% | -5.13% | -1.60% | 20.20% | -3.59% | 232.17% |
| Performance (p.a.) | | | | | | 14.42% |
| Volatility (p.a.) | 17.56% | 13.91% | 12.67% | 11.83% | 13.65% | 17.10% |
| High | 3442.03 | 3554.30 | 3554.30 | 3554.30 | 3554.30 | 3554.30 |
| Low | 3181.98 | 3181.98 | 3181.98 | 2695.77 | 3181.98 | 994.42 |
| Sharpe Ratio* | -1.74 | -1.65 | -0.54 | 1.42 | -1.21 | 0.63 |
| Max. Drawdown | -7.56% | -10.48% | -10.48% | -10.48% | -10.48% | -31.83% |
| VaR 95 \ 99 | | | | -20.1% \ -30.7% | | -25.2% \ -51.2% |
| CVaR 95 \ 99 | | | | -25.9% \ -33.9% | | -41.2% \ -71.8% |

* 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).

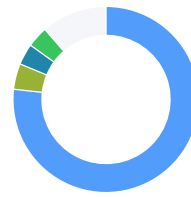
COMPOSITION BY CURRENCIES

- USD 79.4%
- EUR 6.3%
- JPY 4.5%
- CHF 3.5%
- Others 6.3%



COMPOSITION BY COUNTRIES

- US 76.8%
- JP 4.5%
- CH 3.7%
- NL 3.7%
- Others 11.4%



TOP COMPONENTS AS OF 07-Apr-2026

| Company | Ticker | Country | Currency | Index Weight (%) |
|-------------------------|-----------------|---------|----------|------------------|
| ALPHABET INC-CL A | GOOGL UW Equity | US | USD | 6.42% |
| APPLE INC | AAPL UW Equity | US | USD | 5.05% |
| BROADCOM INC | AVGO UW Equity | US | USD | 4.97% |
| NVIDIA CORP | NVDA UW Equity | US | USD | 4.84% |
| META PLATFORMS INC | META UW Equity | US | USD | 4.12% |
| MICROSOFT CORP | MSFT UW Equity | US | USD | 3.65% |
| ELI LILLY & CO | LLY UN Equity | US | USD | 3.44% |
| VISA INC-CLASS A SHARES | V UN Equity | US | USD | 2.73% |
| ASML HOLDING NV | ASML NA Equity | NL | EUR | 2.64% |
| JOHNSON & JOHNSON | JNJ UN Equity | US | USD | 2.45% |

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This info service is offered exclusively by Solactive AG, Platz der Einheit 1, D-60327 Frankfurt am Main|E-Mail: indexing@solactive.com

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