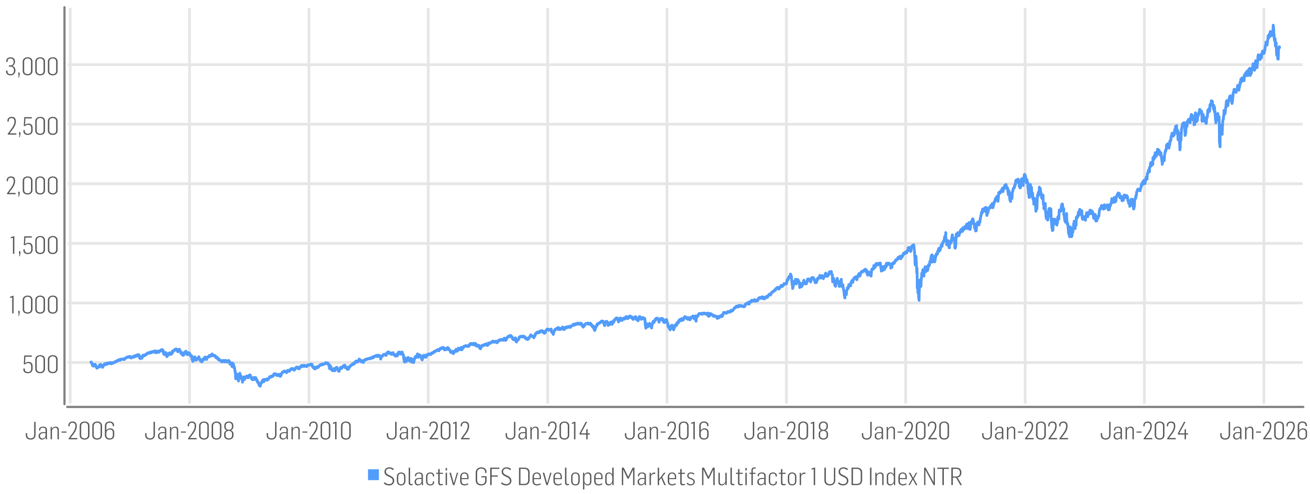
FACTSHEET - AS OF 07-Apr-2026
Solactive GFS Developed Markets Multifactor 1 USD Index NTR

DESCRIPTION

The Solactive GFS Developed Markets Multifactor 1 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 exposure to four factors: Quality Style, Value, Momentum and Low Volatility.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	SL0MPP	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .SMF1DMUN	Last Price	3142.02
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net 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	404		

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STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.08%	0.60%	6.16%	27.49%	1.58%	214.20%
Performance (p.a.)						13.70%
Volatility (p.a.)	12.70%	9.95%	8.98%	9.16%	9.72%	15.28%
High	3219.51	3330.88	3330.88	3330.88	3330.88	3330.88
Low	3046.72	3046.72	2909.87	2415.66	3046.72	990.34
Sharpe Ratio*	-2.07	-0.12	1.03	2.65	0.25	0.66
Max. Drawdown	-5.37%	-8.53%	-8.53%	-8.53%	-8.53%	-31.24%
VaR 95 \ 99				-13.2% \ -25.9%		-22.1% \ -44.3%
CVaR 95 \ 99				-19.8% \ -27.0%		-37.5% \ -67.0%

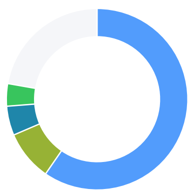
* Up to 31 December 2021, ex-post Sharpe ratios use as input for the risk free rate term the London Inter-Bank Offered rates in the respective currencies of the index and at a term equal to the observation period. From 3 January 2022 onwards, Sharpe ratios will be / are calculated using as reference 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 62.8%
- JPY 8.9%
- EUR 8.5%
- CAD 5.2%
- Others 14.6%

COMPOSITION BY COUNTRIES

- US 59.6%
- JP 8.9%
- CA 5.2%
- CH 4.0%
- Others 22.2%



TOP COMPONENTS AS OF 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	5.96%
ALPHABET INC C-SHARES	GOOG UW Equity	US	USD	5.91%
JOHNSON & JOHNSON	JNJ UN Equity	US	USD	3.40%
MICROSOFT CORP	MSFT UW Equity	US	USD	3.38%
WALMART INC	WMT UW Equity	US	USD	2.86%
VISA INC-CLASS A SHARES	V UN Equity	US	USD	2.77%
NETFLIX INC	NFLX UW Equity	US	USD	2.42%
COSTCO WHOLESALE CORP	COST UW Equity	US	USD	2.36%
CISCO SYSTEMS INC	CSCO UW Equity	US	USD	1.99%
PROCTER & GAMBLE CO	PG UN Equity	US	USD	1.79%

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The index is launched on 08-May-2017. All information, including index levels, provided for any date or time period prior to the launch date is back-tested. Back-tested performance is not actual performance, but is hypothetical. The back-test calculations are based on the same or fundamentally the same methodology that was in effect when the index was launched. A back-test calculation means that no actual investment which allowed a tracking of the performance of the Index was possible at any time during the period of the back-test calculation and that as a result any comparison is purely hypothetical. The methodology and the model used for the calculation and back-test calculation of the Index were developed with the advantage of hindsight. In reality, it is not possible to invest with the advantage of hindsight and therefore this performance comparison is purely theoretical.

Past performance should not be considered as indication or guarantee of any future results. Charts and graphs are provided for illustrative purposes.

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