

# FACTSHEET - AS OF 26-Apr-2024

## Solactive GFS North America Momentum USD Index NTR

### DESCRIPTION

The Solactive GFS North America 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 North America Large & Mid Cap Index that exhibit Momentum characteristics.

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

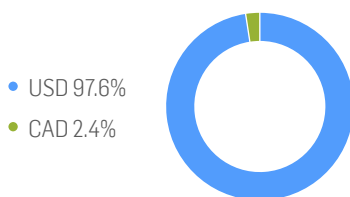
ISIN / WKN	DE000SLOF1D0 / SLOF1D	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .SMNAUN	Last Price	2546.73
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 08.05.2006
Index Members	167		

## STATISTICS

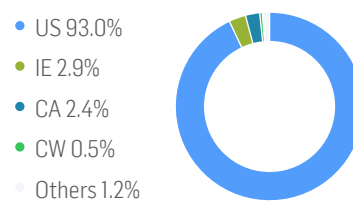
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-3.46%	6.96%	33.42%	37.92%	12.88%	154.67%
Performance (p.a.)						14.36%
Volatility (p.a.)	17.70%	17.59%	15.19%	13.73%	16.63%	21.14%
High	2639.54	2652.33	2652.33	2652.33	2652.33	2652.33
Low	2459.64	2360.26	1925.16	1822.02	2197.79	981.81
Sharpe Ratio*	-2.27	1.48	4.88	2.42	2.39	0.43
Max. Drawdown	-6.82%	-7.26%	-7.26%	-8.06%	-7.26%	-32.45%
VaR 95 \ 99				-21.7% \ -28.6%		-34.4% \ -62.1%
CVaR 95 \ 99				-26.7% \ -32.1%		-53.2% \ -85.6%

\* 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 CURRENCIES



## COMPOSITION BY COUNTRIES



## TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
NVIDIA CORP	NVDA UW Equity	US	USD	7.73%
META PLATFORMS INC	META UW Equity	US	USD	5.63%
ELI LILLY & CO	LLY UN Equity	US	USD	5.07%
MICROSOFT CORP	MSFT UW Equity	US	USD	4.95%
BROADCOM INC	AVGO UW Equity	US	USD	4.80%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	4.65%
APPLE INC	AAPL UW Equity	US	USD	3.78%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	2.37%
NETFLIX INC	NFLX UW Equity	US	USD	2.16%
BERKSHIRE HATHAWAY INC-CL B	BRK/B UN Equity	US	USD	2.14%

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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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