

# FACTSHEET - Solactive GFS Developed Markets ex North America Momentum USD Index NTR

## AS OF 18-Jul-2025



### DESCRIPTION

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

### HISTORICAL PERFORMANCE



### ANNUAL PERFORMANCE

Year	YTD	2024	2023	2022	2021	2020
Performance	23.01%	12.79%	22.76%	-21.31%	4.48%	20.18%

### CHARACTERISTICS

ISIN / WKN	DE000SLOFIX8 / SLOFIX	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .SMXAUN	Last Price	2057.17
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	267		

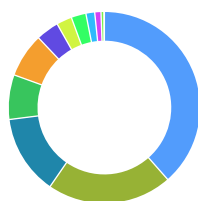
## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	2.94%	16.39%	21.71%	17.83%	23.01%	105.72%
Performance (p.a.)						9.20%
Volatility (p.a.)	12.92%	12.17%	22.24%	21.74%	21.41%	16.66%
High	2066.41	2066.41	2066.41	2066.41	2066.41	2066.41
Low	1973.44	1773.88	1548.06	1518.50	1548.06	883.55
Sharpe Ratio*	2.94	6.64	2.01	0.63	1.96	0.29
Max. Drawdown	-2.09%	-2.73%	-16.25%	-16.25%	-16.25%	-36.78%
VaR 95 \ 99				-30.9% \ -98.2%		-25.7% \ -46.1%
CVaR 95 \ 99				-59.3% \ -106.5%		-41.1% \ -70.6%

\* 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).

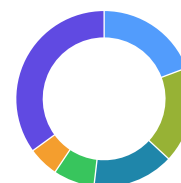
## COMPOSITION BY SECTORS

- Finance 38.5%
- Industrials 21.1%
- Technology 13.4%
- Consumer Non-Cyclicals 7.5%
- Healthcare 7.4%
- Consumer Cyclical 3.9%
- Telecommunications 2.6%
- Non-Energy Materials 2.5%
- Utilities 1.5%
- Consumer Services 1.0%
- Business Services 0.5%
- Energy 0.1%



## COMPOSITION BY COUNTRIES

- Germany 19.3%
- Japan 17.6%
- United Kingdom 14.9%
- Switzerland 7.5%
- France 5.6%
- Others 35.0%



## TOP COMPONENTS AS OF 18-Jul-2025

Company	Ticker	Country	Currency	Index Weight (%)
SAP SE	SAP GY Equity	DE	EUR	4.57%
ROCHE HOLDING AG	ROG SE Equity	CH	CHF	2.84%
HSBC HOLDINGS PLC	HSBA LN Equity	GB	GBp	2.66%
ROLLS-ROYCE HOLDING PLC	RR/ LN Equity	GB	GBp	2.51%
SIEMENS AG	SIE GY Equity	DE	EUR	2.29%
RHEINMETALL AG	RHM GY Equity	DE	EUR	2.06%
COMMONWEALTH BANK OF AUSTRALIA	CBA AT Equity	AU	AUD	1.89%
DEUTSCHE TELEKOM AG	DTE GY Equity	DE	EUR	1.81%
SONY GROUP CORP	6758 JT Equity	JP	JPY	1.81%
ALLIANZ SE	ALV GY Equity	DE	EUR	1.66%

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