

Solactive GFS Developed Markets ex North America Momentum USD Index TR

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



CHARACTERISTICS

ISIN / WKN	DE000SLOFIY6 / SLOFIY	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .SMXAUT	Last Price	1688.76
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	288		

STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-3.98%	9.61%	29.02%	27.39%	11.10%	68.88%
Performance (p.a.)						7.81%
Volatility (p.a.)	14.39%	12.57%	12.34%	12.72%	12.93%	15.95%
High	1759.89	1759.89	1759.89	1759.89	1759.89	1759.89
Low	1655.31	1548.36	1304.89	1293.55	1480.43	891.88
Sharpe Ratio*	-3.08	3.17	5.06	1.77	2.54	0.16
Max. Drawdown	-5.94%	-5.94%	-5.94%	-8.72%	-5.94%	-36.47%
VaR 95 \ 99				-21.0% \ -31.9%		-25.7% \ -45.7%
CVaR 95 \ 99				-27.5% \ -35.4%		-39.0% \ -63.4%

* 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

- EUR 36.6%
- JPY 36.4%
- DKK 6.8%
- GBP 6.8%
- Others 13.4%



COMPOSITION BY COUNTRIES

- JP 36.4%
- NL 10.9%
- DE 10.9%
- DK 6.8%
- Others 35.0%



TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
NOVO NORDISK A/S	NOVOB DC Equity	DK	DKK	5.56%
ASML HOLDING NV	ASML NA Equity	NL	EUR	4.56%
SAP SE	SAP GY Equity	DE	EUR	3.18%
MITSUBISHI UFJ FINANCIAL GRO	8306 JT Equity	JP	JPY	2.94%
TOKYO ELECTRON LTD ORD	8035 JT Equity	JP	JPY	2.38%
MITSUBISHI CORP	8058 JT Equity	JP	JPY	2.15%
MITSUI & CO LTD	8031 JT Equity	JP	JPY	1.80%
SUMITOMO MITSUI FINANCIAL GR	8316 JT Equity	JP	JPY	1.72%
UBS GROUP AG	UBSG SE Equity	CH	CHF	1.71%
SIEMENS AG	SIE GY Equity	DE	EUR	1.69%

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