

# FACTSHEET - Solactive GFS Developed Markets ex United States Momentum USD Index PR AS OF 20-May-2025



## DESCRIPTION

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

## HISTORICAL PERFORMANCE



## ANNUAL PERFORMANCE

Year	YTD	2024	2023	2022	2021	2020
Performance	15.88%	11.11%	19.27%	-22.83%	3.86%	20.22%

## CHARACTERISTICS

ISIN / WKN	DE000SLOF2E6 / SLOF2E	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .SMXUUP	Last Price	1735.07
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price 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	293		

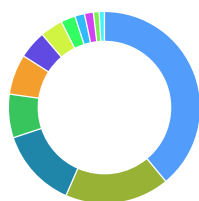
## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	10.48%	7.57%	14.68%	13.45%	15.88%	73.51%
Performance (p.a.)						7.10%
Volatility (p.a.)	10.72%	26.40%	20.68%	20.52%	22.40%	16.40%
High	1735.07	1735.07	1735.07	1735.07	1735.07	1735.07
Low	1575.46	1383.33	1383.33	1365.01	1383.33	843.86
Sharpe Ratio*	21.66	1.14	1.34	0.46	1.90	0.17
Max. Drawdown	-1.08%	-15.32%	-15.32%	-15.32%	-15.32%	-36.43%
VaR 95 \ 99				-32.0% \ -88.0%		-25.6% \ -46.2%
CVaR 95 \ 99				-56.6% \ -102.7%		-40.6% \ -71.3%

\* 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).

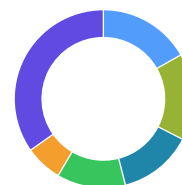
## COMPOSITION BY SECTORS

- Finance 39.0%
- Industrials 17.6%
- Technology 13.4%
- Consumer Non-Cyclicals 7.3%
- Healthcare 6.8%
- Non-Energy Materials 4.7%
- Consumer Cyclical 3.8%
- Telecommunications 2.4%
- Energy 1.6%
- Utilities 1.5%
- Business Services 1.0%
- Consumer Services 0.9%



## COMPOSITION BY COUNTRIES

- Germany 16.8%
- Japan 15.7%
- Canada 13.5%
- United Kingdom 12.5%
- Switzerland 6.7%
- Others 34.8%



## TOP COMPONENTS AS OF 20-May-2025

Company	Ticker	Country	Currency	Index Weight (%)
SAP SE	SAP GY Equity	DE	EUR	4.09%
ROCHE HOLDING AG	ROG SE Equity	CH	CHF	2.56%
HSBC HOLDINGS PLC	HSBA LN Equity	GB	GBp	2.32%
SIEMENS AG	SIE GY Equity	DE	EUR	2.02%
ROLLS-ROYCE HOLDING PLC	RR/ LN Equity	GB	GBp	1.87%
SONY GROUP CORP	6758 JT Equity	JP	JPY	1.81%
DEUTSCHE TELEKOM AG	DTE GY Equity	DE	EUR	1.79%
RHEINMETALL AG	RHM GY Equity	DE	EUR	1.79%
COMMONWEALTH BANK OF AUSTRALIA	CBA AT Equity	AU	AUD	1.60%
SHOPIFY INC	SHOP CT Equity	CA	CAD	1.51%

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