FACTSHEET - Solactive GFS Developed Markets ex United States Momentum USD Index NTR AS OF 11-Oct-2024

SOLACTIVE
German Index Engineering

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	2023	2022	2021	2020	2019
Performance	18.01%	22.40%	-20.79%	5.61%	22.26%	26.17%

CHARACTERISTICS

ISIN / WKN	DE000SL0F2F3 / SL0F2F	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .SMXUUN	Last Price	1822.05
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	297		

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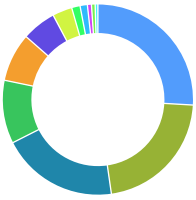
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	4.64%	-2.00%	5.01%	32.85%	18.01%	82.21%
Performance (p.a.)						8.41%
Volatility (p.a.)	18.90%	26.21%	20.57%	16.76%	17.84%	16.16%
High	1886.21	1886.21	1886.21	1886.21	1886.21	1886.21
Low	1741.25	1582.88	1582.88	1319.83	1502.58	892.26
Sharpe Ratio*	3.65	-0.48	0.27	1.70	1.04	0.22
Max. Drawdown	-4.40%	-14.86%	-14.90%	-14.90%	-14.90%	-34.86%
VaR 95 \ 99				-22.8% \ -46.2%		-25.6% \ -45.2%
CVaR 95 \ 99				-43.7% \ -88.8%		-39.9% \ -67.5%

* 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).

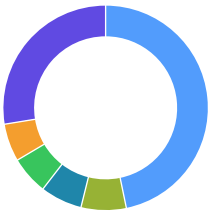
COMPOSITION BY SECTORS

- Finance 25.9%
- Technology 21.8%
- Industrials 19.8%
- Consumer Cyclicals 10.7%
- Healthcare 8.2%
- Non-Energy Materials 5.8%
- Consumer Non-Cyclicals 3.3%
- Telecommunications 1.4%
- Energy 1.2%
- Utilities 0.7%
- Consumer Services 0.6%
- Business Services 0.5%



COMPOSITION BY COUNTRIES

- Japan 46.7%
- Germany 7.1%
- Canada 6.6%
- Netherlands 6.0%
- France 6.0%
- Others 27.6%



TOP COMPONENTS AS OF 11-Oct-2024

Company	Ticker	Country	Currency	Index Weight (%)
NOVO NORDISK A/S	NOVOB DC Equity	DK	DKK	4.75%
ASML HOLDING NV	ASML NA Equity	NL	EUR	4.26%
TOYOTA MOTOR CORP	7203 JT Equity	JP	JPY	3.51%
SAP SE	SAP GY Equity	DE	EUR	3.35%
MITSUBISHI UFJ FINANCIAL GRO	8306 JT Equity	JP	JPY	2.51%
HITACHI LTD	6501 JT Equity	JP	JPY	2.43%
SCHNEIDER ELECTRIC SE	SU FP Equity	FR	EUR	1.81%
RECRUIT HOLDINGS CO LTD	6098 JT Equity	JP	JPY	1.74%
TOKYO ELECTRON LTD ORD	8035 JT Equity	JP	JPY	1.67%
SHOPIFY INC	SHOP CT Equity	CA	CAD	1.59%

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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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