

# FACTSHEET - Solactive GFS Developed Markets ex United States Momentum USD Index NTR

## AS OF 05-Aug-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 | 24.04% | 13.33% | 22.40% | -20.79% | 5.61% | 22.26% |

### CHARACTERISTICS

|                     |                       |                        |   |
|---------------------|-----------------------|------------------------|---|
| ISIN / WKN          | DE000SL0F2F3 / SL0F2F | Base Value / Base Date | 1000 Points / 08.05.2017                    |
| Bloomberg / Reuters | / .SMXUUN             | Last Price             | 2170.42                                     |
| 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       | 292                   |                        |   |

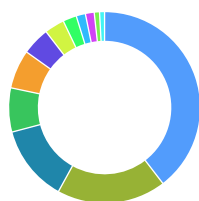
## STATISTICS

| USD                | 30D     | 90D     | 180D    | 360D            | YTD     | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|-----------------|
| Performance        | 1.93%   | 9.35%   | 17.14%  | 28.09%          | 24.04%  | 117.04%         |
| Performance (p.a.) |         |         |         |                 |         | 9.86%           |
| Volatility (p.a.)  | 10.66%  | 11.04%  | 20.24%  | 17.57%          | 19.20%  | 16.30%          |
| High               | 2195.07 | 2195.07 | 2195.07 | 2195.07         | 2195.07 | 2195.07         |
| Low                | 2111.68 | 1966.00 | 1623.99 | 1623.99         | 1623.99 | 892.26          |
| Sharpe Ratio*      | 2.06    | 3.57    | 1.66    | 1.38            | 2.05    | 0.34            |
| Max. Drawdown      | -2.46%  | -2.47%  | -15.07% | -15.07%         | -15.07% | -34.86%         |
| VaR 95 \ 99        |         |         |         | -19.3% \ -43.1% |         | -25.4% \ -45.2% |
| CVaR 95 \ 99       |         |         |         | -42.5% \ -94.0% |         | -40.1% \ -70.1% |

\* 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).

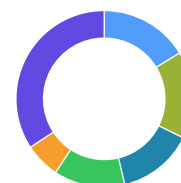
## COMPOSITION BY SECTORS

- Finance 39.6%
- Industrials 18.4%
- Technology 12.9%
- Consumer Non-Cyclicals 7.4%
- Healthcare 6.5%
- Non-Energy Materials 4.7%
- Consumer Cyclical 3.4%
- Telecommunications 2.3%
- Energy 1.6%
- Utilities 1.5%
- Business Services 0.9%
- Consumer Services 0.8%



## COMPOSITION BY COUNTRIES

- Germany 16.3%
- Japan 16.0%
- Canada 13.9%
- United Kingdom 13.0%
- Switzerland 6.5%
- Others 34.2%



## TOP COMPONENTS AS OF 05-Aug-2025

| Company                        | Ticker         | Country | Currency | Index Weight (%) |
|--------------------------------|----------------|---------|----------|------------------|
| SAP SE                         | SAP GY Equity  | DE      | EUR      | 3.70%            |
| ROCHE HOLDING AG               | ROG SE Equity  | CH      | CHF      | 2.42%            |
| ROLLS-ROYCE HOLDING PLC        | RR/ LN Equity  | GB      | GBp      | 2.31%            |
| HSBC HOLDINGS PLC              | HSBA LN Equity | GB      | GBp      | 2.27%            |
| SIEMENS AG                     | SIE GY Equity  | DE      | EUR      | 1.93%            |
| RHEINMETALL AG                 | RHM GY Equity  | DE      | EUR      | 1.73%            |
| SHOPIFY INC                    | SHOP CT Equity | CA      | CAD      | 1.71%            |
| SONY GROUP CORP                | 6758 JT Equity | JP      | JPY      | 1.62%            |
| DEUTSCHE TELEKOM AG            | DTE GY Equity  | DE      | EUR      | 1.62%            |
| COMMONWEALTH BANK OF AUSTRALIA | CBA AT Equity  | AU      | AUD      | 1.57%            |

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