

# FACTSHEET - AS OF 26-Apr-2024

## Solactive GFS Global Markets Momentum USD Index PR

### DESCRIPTION

The Solactive GFS Global Markets 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 Global Markets Large & Mid Cap Index that exhibit Momentum characteristics.

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLOFXN8 / SLOFXN	Base Value / Base Date	1478.53 Points / 13.06.2022
Bloomberg / Reuters	/ .SMGMUP	Last Price	1960.03
Index Calculator	Solactive AG	Dividends	Not Reinvested
Index Type	Price Return	Calculation	09:00 to 22:50 (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 13.06.2022
Index Members	1040		

## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-3.30%	7.90%	29.99%	28.71%	12.26%	32.57%
Performance (p.a.)						16.27%
Volatility (p.a.)	14.55%	14.52%	12.55%	11.68%	13.97%	13.32%
High	2026.88	2038.88	2038.88	2038.88	2038.88	2038.88
Low	1901.37	1812.02	1510.07	1488.85	1702.29	1393.04
Sharpe Ratio*	-2.67	2.12	5.18	2.04	2.67	0.82
Max. Drawdown	-6.19%	-6.74%	-6.74%	-8.36%	-6.74%	-13.85%
VaR 95 \ 99				-18.4% \ -27.4%		-19.5% \ -35.3%
CVaR 95 \ 99				-23.3% \ -32.3%		-27.7% \ -42.8%

\* 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).

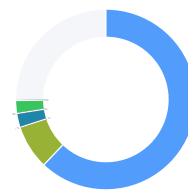
## COMPOSITION BY CURRENCIES

- USD 65.7%
- EUR 8.7%
- JPY 7.9%
- TWD 2.6%
- Others 15.1%



## COMPOSITION BY COUNTRIES

- US 62.1%
- JP 7.9%
- TW 2.5%
- DE 2.3%
- Others 25.2%



## TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
NVIDIA CORP	NVDA UW Equity	US	USD	7.79%
META PLATFORMS INC	META UW Equity	US	USD	5.67%
MICROSOFT CORP	MSFT UW Equity	US	USD	4.98%
APPLE INC	AAPL UW Equity	US	USD	3.81%
BROADCOM INC	AVGO UW Equity	US	USD	2.65%
ELI LILLY & CO	LLY UN Equity	US	USD	2.64%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	2.62%
NOVO NORDISK A/S	NOVOB DC Equity	DK	DKK	1.68%
TAIWAN SEMICONDUCTOR MANUFAC	2330 TT Equity	TW	TWD	1.37%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	1.35%

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