

FACTSHEET - Solactive GFS Global Markets Momentum USD Index PR AS OF 16-May-2025



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



ANNUAL PERFORMANCE

Year	YTD	2024	2023	2022
Performance	8.00%	26.73%	16.08%	1.72%

CHARACTERISTICS

ISIN / WKN	DE000SLOFXN8 / SLOFXN	Base Value / Base Date	1478.53 Points / 13.06.2022
Bloomberg / Reuters	/ .SMGMUP	Last Price	2389.64
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		

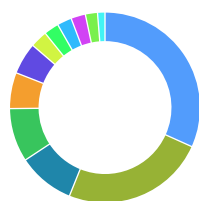
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	14.50%	0.94%	8.12%	16.99%	8.00%	61.62%
Performance (p.a.)						17.84%
Volatility (p.a.)	15.93%	25.29%	19.75%	18.19%	21.73%	15.10%
High	2389.64	2389.64	2389.64	2389.64	2389.64	2389.64
Low	2066.47	1957.65	1957.65	1912.75	1957.65	1393.04
Sharpe Ratio*	26.09	-0.02	0.65	0.71	0.86	0.90
Max. Drawdown	-1.51%	-17.61%	-17.61%	-17.61%	-17.61%	-17.61%
VaR 95 \ 99				-30.5% \ -60.2%		-22.0% \ -42.5%
CVaR 95 \ 99				-47.1% \ -77.4%		-34.9% \ -58.1%

* 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).

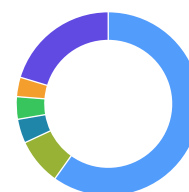
COMPOSITION BY SECTORS

- Technology 31.7%
- Finance 24.4%
- Consumer Non-Cyclicals 9.6%
- Industrials 9.1%
- Healthcare 6.1%
- Consumer Cyclicals 5.4%
- Business Services 2.9%
- Telecommunications 2.5%
- Consumer Services 2.5%
- Non-Energy Materials 2.5%
- Utilities 2.1%
- Energy 1.3%



COMPOSITION BY COUNTRIES

- United States 59.9%
- China 8.2%
- Germany 4.2%
- Japan 4.0%
- United Kingdom 3.4%
- Others 20.3%



TOP COMPONENTS AS OF 16-May-2025

Company	Ticker	Country	Currency	Index Weight (%)
NVIDIA CORP	NVDA UW Equity	US	USD	5.13%
APPLE INC	AAPL UW Equity	US	USD	4.60%
BROADCOM INC	AVGO UW Equity	US	USD	3.38%
TESLA INC	TSLA UW Equity	US	USD	3.26%
META PLATFORMS INC	META UW Equity	US	USD	2.82%
TENCENT HOLDINGS LTD	700 HK Equity	CN	HKD	1.79%
TAIWAN SEMICONDUCTOR MANUFAC	2330 TT Equity	TW	TWD	1.67%
PALANTIR TECHNOLOGIES INC	PLTR UW Equity	US	USD	1.60%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	1.57%
NETFLIX INC	NFLX UW Equity	US	USD	1.55%

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