

FACTSHEET - AS OF 15-Apr-2024

Solactive GFS Global Markets Momentum USD Index TR

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	DE000SLOFXQ1 / SLOFXQ	Base Value / Base Date	1601.15 Points / 13.06.2022
Bloomberg / Reuters	/ .SMGMUT	Last Price	2220.12
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Total 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	-0.15%	13.03%	27.16%	29.96%	13.37%	38.66%
Performance (p.a.)						19.44%
Volatility (p.a.)	10.65%	13.52%	12.06%	11.30%	13.23%	13.20%
High	2291.64	2291.64	2291.64	2291.64	2291.64	2291.64
Low	2220.12	1948.78	1688.07	1654.17	1909.53	1520.23
Sharpe Ratio*	-0.67	4.37	4.77	2.23	3.59	1.07
Max. Drawdown	-3.12%	-3.12%	-3.32%	-7.88%	-3.12%	-13.61%
VaR 95 \ 99				-16.6% \ -23.7%		-19.0% \ -34.3%
CVaR 95 \ 99				-21.9% \ -28.2%		-27.0% \ -42.7%

* 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).

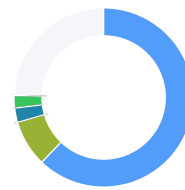
COMPOSITION BY CURRENCIES

- USD 65.7%
- EUR 8.5%
- JPY 8.4%
- TWD 2.6%
- Others 14.8%



COMPOSITION BY COUNTRIES

- US 62.1%
- JP 8.4%
- TW 2.6%
- DE 2.3%
- Others 24.6%



TOP COMPONENTS AS OF 15-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
NVIDIA CORP	NVDA UW Equity	US	USD	7.58%
META PLATFORMS INC	META UW Equity	US	USD	6.36%
MICROSOFT CORP	MSFT UW Equity	US	USD	5.04%
APPLE INC	AAPL UW Equity	US	USD	3.86%
ELI LILLY & CO	LLY UN Equity	US	USD	2.69%
BROADCOM INC	AVGO UW Equity	US	USD	2.57%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	2.34%
NOVO NORDISK A/S	NOVOB DC Equity	DK	DKK	1.64%
TAIWAN SEMICONDUCTOR MANUFAC	2330 TT Equity	TW	TWD	1.41%
NETFLIX INC	NFLX UW Equity	US	USD	1.29%

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This info service is offered exclusively by Solactive AG, Platz der Einheit 1, D-60327 Frankfurt am Main|E-Mail: indexing@solactive.com

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