

# FACTSHEET - Solactive GFS Developed Markets ex United States Momentum USD Index NTR AS OF 07-Apr-2026



## 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	2025	2024	2023	2022	2021
Performance	-0.04%	36.61%	13.33%	22.40%	-20.79%	5.61%

## CHARACTERISTICS

ISIN / WKN	DE000SLOF2F3 / SLOF2F	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .SMXUUN	Last Price	2389.24
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	293		

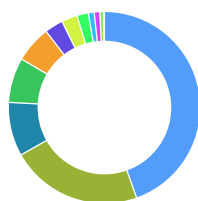
## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.22%	-3.27%	2.67%	35.08%	-0.04%	138.92%
Performance (p.a.)						10.26%
Volatility (p.a.)	28.37%	22.59%	18.60%	15.36%	22.23%	16.33%
High	2479.57	2635.89	2635.89	2635.89	2635.89	2635.89
Low	2281.66	2281.66	2217.31	1811.05	2281.66	892.26
Sharpe Ratio*	-0.97	-0.72	0.10	2.08	-0.17	0.40
Max. Drawdown	-7.98%	-13.44%	-13.44%	-13.44%	-13.44%	-34.86%
VaR 95 \ 99				-22.7% \ -38.9%		-25.4% \ -44.6%
CVaR 95 \ 99				-33.3% \ -52.2%		-39.8% \ -68.6%

\* 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).

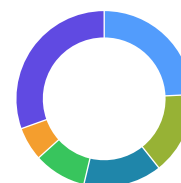
## COMPOSITION BY SECTORS

- Finance 44.5%
- Industrials 22.2%
- Non-Energy Materials 9.1%
- Technology 7.6%
- Consumer Non-Cyclicals 6.2%
- Consumer Cyclicals 3.1%
- Telecommunications 2.7%
- Healthcare 1.9%
- Utilities 1.0%
- Energy 0.9%
- Consumer Services 0.6%
- Business Services 0.2%



## COMPOSITION BY COUNTRIES

- Japan 24.2%
- Canada 15.1%
- United Kingdom 14.4%
- Germany 9.6%
- Spain 6.2%
- Others 30.5%



## TOP COMPONENTS AS OF 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
HSBC HOLDINGS PLC	HSBA LN Equity	GB	GBP	3.17%
BANCO SANTANDER SA	SAN SQ Equity	ES	EUR	2.89%
ROLLS-ROYCE HOLDINGS PLC	RR/ LN Equity	GB	GBP	2.79%
SIEMENS ENERGY AG	ENR GY Equity	DE	EUR	2.77%
MITSUBISHI UFJ FINANCIAL GRO	8306 JT Equity	JP	JPY	2.45%
SHOPIFY INC	SHOP CT Equity	CA	CAD	2.35%
AGNICO-EAGLE MINES	AEM CT Equity	CA	CAD	2.18%
BANCO BILBAO VIZCAYA ARGENTARIA SA	BBVA SQ Equity	ES	EUR	1.90%
RHEINMETALL AG	RHM GY Equity	DE	EUR	1.78%
SOFTBANK GROUP CORP	9984 JT Equity	JP	JPY	1.59%

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