

Press Release

Betashares Launches Australian Momentum ETF Tracking Solactive Australia Momentum Select Index

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FRANKFURT AM MAIN - Solactive welcomed the launch of Betashares' latest ETF - the Betashares Australian Momentum ETF - which trades on the Australian Securities Exchange (ASX). This new ETF tracks the Solactive Australia Momentum Select Index, offering investors exposure to a select range of securities focused on above average momentum scores, as measured by risk-adjusted returns.

Australia's equity market continues to evolve, and investor interest in momentum-based strategies is increasing. Momentum investing, which focuses on stocks that exhibit strong above-market price trends, has established itself as a proven approach based on the theory that such trends are likely to persist.

The [Solactive Australia Momentum Select Index](#) uses the Solactive Australia 200 Index as a starting universe. These 200 ASX-listed stocks are then ranked by their 6- and 12-month risk-adjusted returns, and the top 50 stocks based on those rankings enter the index at each selection day. This selection process is repeated every two months and typically results in a portfolio of around 90 stocks with a mix of partial and full weighting allocations depending on how consistently each stock has ranked in the top 50 over the four selection days. Any stock that is ranked in the lowest 10% based on its 6-month total return at the latest selection day is removed from the index.

The ETF started trading on 24 July on the Australian Stock Exchange (ASX) with ticker MTUM.

Timo Pfeiffer, Chief Markets Officer at Solactive, commented: "We are delighted to extend our collaboration with Betashares by providing this tailor-made index solution to ensure optimal coverage of the desired exposure. The Solactive Australia Momentum Select Index provides a statistical data-driven approach to capturing strong and consistent momentum stocks in the Australian market while systematically cutting worst performers in a timely manner."

Betashares CEO, Mr Alex Vynokur said: "The Betashares Australian Momentum ETF combines the performance potential of momentum investing with the convenience of an ETF. To that end, MTUM is a complementary addition to our growing range of innovative investment solutions that assist investors and their financial advisers to implement institutional grade strategies within their portfolios."

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Note to editors

About Solactive

Solactive is a leading provider of indexing, benchmarking, and calculation solutions for the global investment and trading community. Headquartered in Frankfurt and, with offices in Hong Kong, Toronto, Berlin, Dresden, and Amsterdam, we innovate and disrupt the status quo as the partner of choice for our clients.

The unique blend of our 300 staff's expertise in data, data science, financial markets, and technology enables our clients' continued success through the delivery of a superior experience, unique customization capabilities, and the best value for money available in the industry. With more than 30,000 indices calculated daily, we offer a full suite of solutions, including market-leading ESG and thematic indices.

As at January 2024, Solactive served approximately 500 clients across the world, with approximately US\$300 billion invested in products linked to our indices. Solactive is registered with ESMA as a benchmark administrator and is supervised by the BaFin.

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