

# FACTSHEET - Solactive GFS Developed Markets Europe Momentum USD Index NTR

## AS OF 07-Apr-2026



### DESCRIPTION

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

### HISTORICAL PERFORMANCE



### ANNUAL PERFORMANCE

Year	YTD	2025	2024	2023	2022	2021
Performance	-3.64%	52.48%	12.57%	27.70%	-22.72%	12.09%

### CHARACTERISTICS

ISIN / WKN	DE000SLOFY90 / SLOFY9	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .SMEUUN	Last Price	2742.06
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	122		

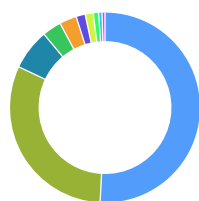
## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.79%	-6.01%	2.41%	35.45%	-3.64%	174.21%
Performance (p.a.)						11.98%
Volatility (p.a.)	32.10%	26.83%	21.58%	18.28%	26.11%	18.95%
High	2861.03	3073.15	3073.15	3073.15	3073.15	3073.15
Low	2625.16	2625.16	2565.58	2096.20	2625.16	898.36
Sharpe Ratio*	-0.40	-0.97	0.06	1.77	-0.64	0.44
Max. Drawdown	-8.24%	-14.58%	-14.58%	-14.58%	-14.58%	-39.22%
VaR 95 \ 99				-28.4% \ -49.7%		-29.0% \ -51.7%
CVaR 95 \ 99				-40.9% \ -61.4%		-45.9% \ -76.3%

\* 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 50.8%
- Industrials 31.2%
- Consumer Non-Cyclicals 6.9%
- Healthcare 3.2%
- Non-Energy Materials 2.9%
- Telecommunications 1.5%
- Technology 1.4%
- Consumer Cyclicals 0.9%
- Utilities 0.6%
- Energy 0.5%



## COMPOSITION BY COUNTRIES

- United Kingdom 28.2%
- Germany 19.6%
- Spain 12.0%
- France 10.4%
- Italy 9.2%
- Others 20.6%



## TOP COMPONENTS AS OF 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
HSBC HOLDINGS PLC	HSBA LN Equity	GB	GBP	5.77%
BANCO SANTANDER SA	SAN SQ Equity	ES	EUR	5.43%
SIEMENS ENERGY AG	ENR GY Equity	DE	EUR	5.23%
ROLLS-ROYCE HOLDINGS PLC	RR/ LN Equity	GB	GBP	4.81%
BANCO BILBAO VIZCAYA ARGENTARIA SA	BBVA SQ Equity	ES	EUR	3.77%
RHEINMETALL AG	RHM GY Equity	DE	EUR	3.35%
BRITISH AMERICAN TOBACCO PLC	BATS LN Equity	GB	GBP	3.03%
UNICREDIT SPA	UCG IM Equity	IT	EUR	3.01%
SIEMENS AG	SIE GY Equity	DE	EUR	2.87%
AIRBUS SE	AIR FP Equity	FR	EUR	2.55%

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