

FACTSHEET - Solactive GFS Developed Markets Europe Momentum USD Index TR

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	-3.55%	53.22%	13.28%	28.48%	-22.32%	12.59%

CHARACTERISTICS

ISIN / WKN	DE000SLOFZA0 / SLOFZA	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .SMEUUT	Last Price	2866.63
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	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		

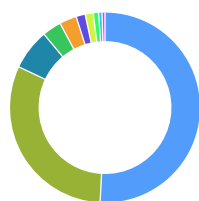
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.72%	-5.92%	2.59%	36.13%	-3.55%	186.66%
Performance (p.a.)						12.54%
Volatility (p.a.)	32.11%	26.83%	21.58%	18.29%	26.11%	18.95%
High	2988.99	3209.81	3209.81	3209.81	3209.81	3209.81
Low	2744.23	2744.23	2678.15	2180.56	2744.23	910.30
Sharpe Ratio*	-0.38	-0.95	0.08	1.81	-0.63	0.47
Max. Drawdown	-8.19%	-14.50%	-14.50%	-14.50%	-14.50%	-38.89%
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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The index is launched on 08-May-2017. All information, including index levels, provided for any date or time period prior to the launch date is back-tested. Back-tested performance is not actual performance, but is hypothetical. The back-test calculations are based on the same or fundamentally the same methodology that was in effect when the index was launched. A back-test calculation means that no actual investment which allowed a tracking of the performance of the Index was possible at any time during the period of the back-test calculation and that as a result any comparison is purely hypothetical. The methodology and the model used for the calculation and back-test calculation of the Index were developed with the advantage of hindsight. In reality, it is not possible to invest with the advantage of hindsight and therefore this performance comparison is purely theoretical.

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