

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

## AS OF 06-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	-1.26%	34.44%	20.08%	23.38%	-17.66%	20.60%

### CHARACTERISTICS

ISIN / WKN	DE000SLOFZT0 / SLOFZT	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .SMEUEN	Last Price	2615.54
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	EUR	History	Available daily back to 08.05.2006
Index Members	122		

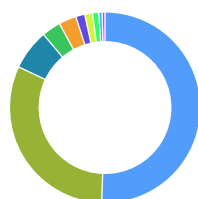
## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	0.23%	-4.29%	2.97%	34.01%	-1.26%	161.55%
Performance (p.a.)						11.39%
Volatility (p.a.)	28.29%	22.96%	18.96%	16.29%	22.63%	16.77%
High	2685.38	2843.95	2843.95	2843.95	2843.95	2843.95
Low	2494.23	2494.23	2438.52	1951.81	2494.23	901.11
Sharpe Ratio*	0.03	-0.79	0.22	2.00	-0.29	0.56
Max. Drawdown	-7.12%	-12.30%	-12.30%	-12.30%	-12.30%	-30.54%
VaR 95 \ 99				-26.4% \ -41.8%		-26.0% \ -49.2%
CVaR 95 \ 99				-36.9% \ -53.3%		-41.8% \ -68.9%

\* 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 50.6%
- Industrials 31.4%
- Consumer Non-Cyclicals 6.9%
- Healthcare 3.2%
- Non-Energy Materials 3.0%
- Telecommunications 1.5%
- Technology 1.3%
- Consumer Cyclicals 1.0%
- Utilities 0.6%
- Energy 0.5%



## COMPOSITION BY COUNTRIES

- United Kingdom 28.4%
- Germany 19.6%
- Spain 11.9%
- France 10.4%
- Italy 9.2%
- Others 20.5%



## TOP COMPONENTS AS OF 06-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
HSBC HOLDINGS PLC	HSBA LN Equity	GB	GBp	5.74%
BANCO SANTANDER SA	SAN SQ Equity	ES	EUR	5.43%
SIEMENS ENERGY AG	ENR GY Equity	DE	EUR	5.25%
ROLLS-ROYCE HOLDINGS PLC	RR/ LN Equity	GB	GBp	4.96%
BANCO BILBAO VIZCAYA ARGENTARIA SA	BBVA SQ Equity	ES	EUR	3.70%
RHEINMETALL AG	RHM GY Equity	DE	EUR	3.41%
UNICREDIT SPA	UCG IM Equity	IT	EUR	3.00%
BRITISH AMERICAN TOBACCO PLC	BATS LN Equity	GB	GBp	2.99%
SIEMENS AG	SIE GY Equity	DE	EUR	2.89%
AIRBUS SE	AIR FP Equity	FR	EUR	2.57%

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