

# FACTSHEET - AS OF 26-Apr-2024

## Solactive GFS Developed Markets Europe Momentum EUR Index NTR

### 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



### CHARACTERISTICS

ISIN / WKN	DE000SLOFZT0 / SLOFZT	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .SMEUEN	Last Price	1889.09
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	133		

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## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.04%	12.38%	32.22%	32.20%	15.14%	88.91%
Performance (p.a.)						9.56%
Volatility (p.a.)	13.77%	11.14%	10.45%	11.35%	11.47%	16.69%
High	1910.77	1910.77	1910.77	1910.77	1910.77	1910.77
Low	1833.31	1685.47	1433.50	1413.24	1609.60	901.11
Sharpe Ratio*	-1.15	5.09	6.92	2.54	4.38	0.34
Max. Drawdown	-4.05%	-4.05%	-4.05%	-5.55%	-4.05%	-30.54%
VaR 95 \ 99				-17.4% \ -25.9%		-26.0% \ -49.2%
CVaR 95 \ 99				-25.0% \ -37.9%		-42.0% \ -69.2%

\* 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 CURRENCIES

- EUR 65.1%
- GBP 9.7%
- DKK 7.8%
- CHF 6.1%
- Others 11.4%



## COMPOSITION BY COUNTRIES

- DE 19.7%
- NL 18.1%
- FR 11.1%
- GB 9.5%
- Others 41.8%



## TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
ASML HOLDING NV	ASML NA Equity	NL	EUR	5.98%
SAP SE	SAP GY Equity	DE	EUR	5.53%
NOVO NORDISK A/S	NOVOB DC Equity	DK	DKK	5.42%
UBS GROUP AG	UBSG SE Equity	CH	CHF	3.15%
SIEMENS AG	SIE GY Equity	DE	EUR	3.12%
UNICREDIT SPA	UCG IM Equity	IT	EUR	3.11%
AIRBUS SE	AIR FP Equity	NL	EUR	2.86%
ALLIANZ SE	ALV GY Equity	DE	EUR	2.77%
AIR LIQUIDE SA	AI FP Equity	FR	EUR	2.57%
SAFRAN SA	SAF FP Equity	FR	EUR	2.56%

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