

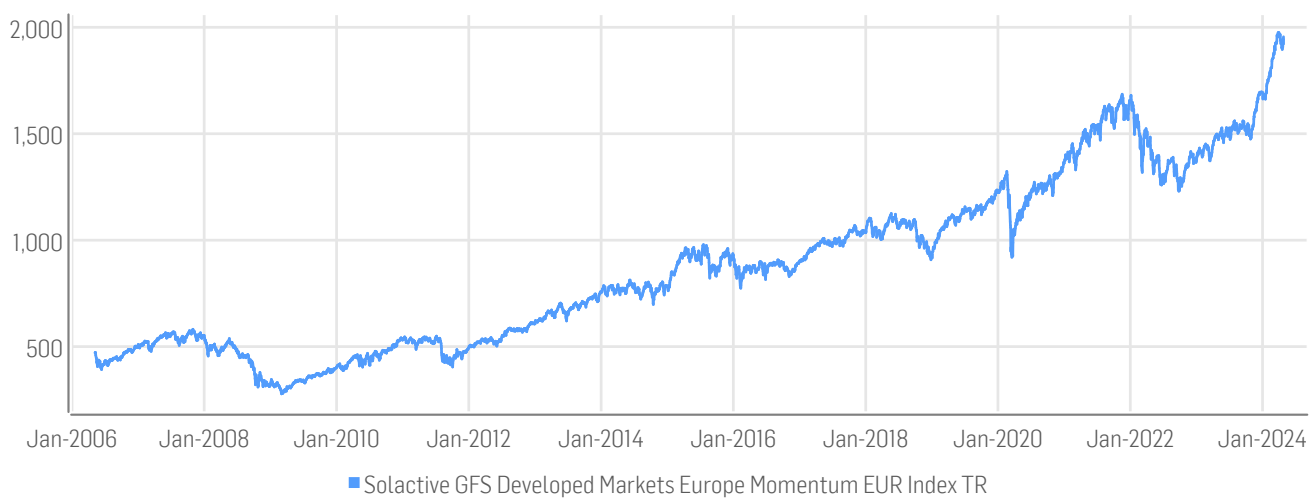
FACTSHEET - AS OF 26-Apr-2024

Solactive GFS Developed Markets Europe Momentum EUR Index TR

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	DE000SLOFZU8 / SLOFZU	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .SMEUET	Last Price	1955.64
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	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		

STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.89%	12.63%	32.59%	32.87%	15.41%	95.56%
Performance (p.a.)						10.10%
Volatility (p.a.)	13.84%	11.16%	10.46%	11.35%	11.49%	16.70%
High	1975.48	1975.48	1975.48	1975.48	1975.48	1975.48
Low	1895.87	1741.05	1479.80	1457.60	1662.33	907.80
Sharpe Ratio*	-1.03	5.21	7.01	2.60	4.47	0.37
Max. Drawdown	-4.03%	-4.03%	-4.03%	-5.49%	-4.03%	-30.48%
VaR 95 \ 99				-17.4% \ -25.9%		-26.0% \ -49.0%
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).

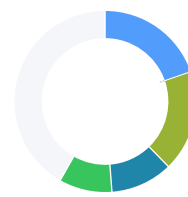
COMPOSITION BY CURRENCIES

- 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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