

FACTSHEET - AS OF 06-Apr-2026

Solactive GFS Developed Markets Europe Multifactor 2 EUR Index PR

DESCRIPTION

The Solactive GFS Developed Markets Europe Multifactor 2 EUR Index PR 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 exposure to two factors: Dividend Yield and Low Volatility.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	SLOH4Y	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .SMF2EUPEP	Last Price	1545.13
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price 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	114		

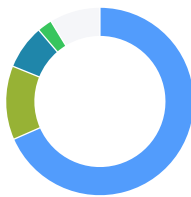
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	1.49%	3.97%	10.64%	25.15%	4.87%	24.46%
Performance (p.a.)						19.53%
Volatility (p.a.)	13.68%	12.87%	10.37%	10.00%	12.52%	12.51%
High	1547.70	1608.16	1608.16	1608.16	1608.16	1608.16
Low	1486.24	1469.18	1383.02	1234.64	1469.18	1195.76
Sharpe Ratio*	1.30	1.18	2.01	2.36	1.43	1.41
Max. Drawdown	-3.97%	-7.58%	-7.58%	-7.58%	-7.58%	-14.13%
VaR 95 \ 99				-15.5% \ -25.1%		-15.8% \ -46.9%
CVaR 95 \ 99				-22.2% \ -36.2%		-32.7% \ -69.0%

* 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).

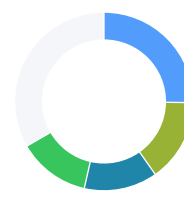
COMPOSITION BY CURRENCIES

- EUR 68.4%
- CHF 12.7%
- GBp 7.6%
- SEK 2.6%
- Others 8.7%



COMPOSITION BY COUNTRIES

- FR 25.2%
- DE 15.0%
- CH 13.3%
- IT 13.1%
- Others 33.3%



TOP COMPONENTS AS OF 06-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
TOTALENERGIES SE	TTE FP Equity	FR	EUR	5.48%
NOVARTIS AG	NOVN SE Equity	CH	CHF	5.31%
ROCHE HOLDING AG	ROP SE Equity	CH	CHF	5.01%
ALLIANZ SE	ALV GY Equity	DE	EUR	4.50%
DEUTSCHE TELEKOM AG	DTE GY Equity	DE	EUR	3.83%
ENEL SPA	ENEL IM Equity	IT	EUR	3.55%
BNP PARIBAS SA	BNP FP Equity	FR	EUR	3.37%
AIR LIQUIDE SA	AI FP Equity	FR	EUR	3.24%
SANOFI SA	SAN FP Equity	FR	EUR	3.00%
INTESA SANPAOLO SPA	ISP IM Equity	IT	EUR	2.95%

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