

## FACTSHEET - AS OF 07-Apr-2026

# Solactive GFS Developed Markets Europe Multifactor 2 EUR Index NTR

### DESCRIPTION

The Solactive GFS Developed Markets Europe Multifactor 2 EUR Index NTR 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	SLOH5G	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .SMF2EUEN	Last Price	2112.81
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	114		

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## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	1.58%	4.50%	11.48%	28.39%	5.10%	29.04%
Performance (p.a.)						23.05%
Volatility (p.a.)	13.71%	12.96%	10.39%	10.06%	12.52%	12.54%
High	2126.45	2196.81	2196.81	2196.81	2196.81	2196.81
Low	2035.88	2006.54	1881.25	1687.86	2006.54	1591.43
Sharpe Ratio*	1.39	1.36	2.19	2.68	1.49	1.68
Max. Drawdown	-3.94%	-7.33%	-7.33%	-7.33%	-7.33%	-13.50%
VaR 95 \ 99				-15.5% \ -25.1%		-15.7% \ -46.9%
CVaR 95 \ 99				-22.2% \ -36.1%		-32.5% \ -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 68.7%
- CHF 12.4%
- GBp 7.6%
- NOK 2.6%
- Others 8.7%



## COMPOSITION BY COUNTRIES

- FR 25.3%
- DE 15.1%
- IT 13.2%
- CH 13.1%
- Others 33.3%



## TOP COMPONENTS AS OF 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
TOTALENERGIES SE	TTE FP Equity	FR	EUR	5.50%
NOVARTIS AG	NOVN SE Equity	CH	CHF	5.16%
ROCHE HOLDING AG	ROP SE Equity	CH	CHF	4.91%
ALLIANZ SE	ALV GY Equity	DE	EUR	4.52%
DEUTSCHE TELEKOM AG	DTE GY Equity	DE	EUR	3.86%
ENEL SPA	ENEL IM Equity	IT	EUR	3.57%
BNP PARIBAS SA	BNP FP Equity	FR	EUR	3.41%
AIR LIQUIDE SA	AI FP Equity	FR	EUR	3.28%
INTESA SANPAOLO SPA	ISP IM Equity	IT	EUR	3.00%
SANOFI SA	SAN FP Equity	FR	EUR	2.94%

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