

## FACTSHEET - AS OF 07-Apr-2026

# Solactive GFS Developed Markets Europe Dividend Yield USD Index PR

### DESCRIPTION

The Solactive GFS Developed Markets Europe Dividend Yield USD 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 Dividend Yield characteristics.

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	SLOHM8	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .SDEUUP	Last Price	1689.04
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	USD	History	Available daily back to 08.05.2006
Index Members	122		

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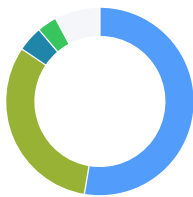
## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	3.88%	6.06%	16.06%	43.21%	5.75%	57.99%
Performance (p.a.)						45.07%
Volatility (p.a.)	16.12%	17.10%	14.32%	13.15%	16.62%	16.37%
High	1693.22	1749.81	1749.81	1749.81	1749.81	1749.81
Low	1613.02	1592.51	1440.98	1216.64	1592.51	1069.05
Sharpe Ratio*	3.43	1.36	2.21	3.06	1.19	2.53
Max. Drawdown	-3.29%	-7.82%	-7.82%	-7.82%	-7.82%	-15.21%
VaR 95 \ 99				-19.6% \ -32.0%		-20.7% \ -35.0%
CVaR 95 \ 99				-28.7% \ -49.5%		-38.3% \ -85.3%

\* 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 52.7%
- GBp 31.8%
- CHF 4.4%
- SEK 3.4%
- Others 7.8%



## COMPOSITION BY COUNTRIES

- GB 31.6%
- FR 19.8%
- IT 11.4%
- DE 9.8%
- Others 27.4%



## TOP COMPONENTS AS OF 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
TOTALENERGIES SE	TTE FP Equity	FR	EUR	5.80%
HSBC HOLDINGS PLC	HSBA LN Equity	GB	GBp	5.13%
SHELL PLC	SHEL LN Equity	GB	GBp	4.77%
BNP PARIBAS SA	BNP FP Equity	FR	EUR	4.54%
BRITISH AMERICAN TOBACCO PLC	BATS LN Equity	GB	GBp	3.73%
BP PLC	BP/ LN Equity	GB	GBp	3.13%
ALLIANZ SE	ALV GY Equity	DE	EUR	3.09%
INTESA SANPAOLO SPA	ISP IM Equity	IT	EUR	2.77%
RIO TINTO PLC	RIO LN Equity	GB	GBp	2.76%
ENEL SPA	ENEL IM Equity	IT	EUR	2.42%

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