

# FACTSHEET - AS OF 06-Apr-2026

## Solactive GFS Developed Markets Europe Multifactor 2 EUR Index TR

### DESCRIPTION

The Solactive GFS Developed Markets Europe Multifactor 2 EUR Index TR 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	SLOJWQ	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .SMF2EUET	Last Price	2274.26
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	114		

## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	2.54%	5.23%	12.46%	30.51%	6.15%	31.63%
Performance (p.a.)						25.11%
Volatility (p.a.)	13.89%	12.91%	10.38%	10.05%	12.56%	12.55%
High	2274.26	2342.24	2342.24	2342.24	2342.24	2342.24
Low	2173.58	2139.22	2002.97	1742.61	2139.22	1684.62
Sharpe Ratio*	2.43	1.63	2.41	2.89	1.87	1.85
Max. Drawdown	-3.93%	-7.20%	-7.20%	-7.20%	-7.20%	-13.25%
VaR 95 \ 99				-15.5% \ -25.1%		-15.7% \ -46.9%
CVaR 95 \ 99				-22.2% \ -36.1%		-32.4% \ -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).

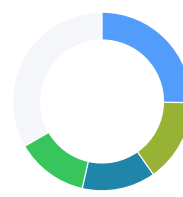
## COMPOSITION BY CURRENCIES

- 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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