

FACTSHEET - AS OF 07-Apr-2026

Solactive GFS Developed Markets Multifactor 2 USD Index PR

DESCRIPTION

The Solactive GFS Developed Markets Multifactor 2 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 Large & Mid Cap Index that exhibit exposure to two factors: Dividend Yield and Low Volatility.

HISTORICAL PERFORMANCE



CHARACTERISTICS

| | | | |
|---------------------|--------------|------------------------|---------------------------------------------|
| ISIN / WKN | SLOJWT | Base Value / Base Date | 1000 Points / 08.05.2017 |
| Bloomberg / Reuters | /.SMF2DMUP | Last Price | 1791.94 |
| 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 | 408 | | |

STATISTICS

| USD | 30D | 90D | 180D | 360D | YTD | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|-----------------|
| Performance | -2.15% | 3.32% | 5.14% | 15.28% | 3.31% | 18.35% |
| Performance (p.a.) | | | | | | 14.69% |
| Volatility (p.a.) | 9.63% | 8.72% | 7.79% | 7.86% | 8.50% | 10.30% |
| High | 1830.84 | 1898.24 | 1898.24 | 1898.24 | 1898.24 | 1898.24 |
| Low | 1759.79 | 1734.35 | 1678.14 | 1554.56 | 1734.35 | 1474.49 |
| Sharpe Ratio* | -2.79 | 1.21 | 0.91 | 1.51 | 1.11 | 1.07 |
| Max. Drawdown | -3.90% | -7.29% | -7.29% | -7.29% | -7.29% | -9.94% |
| VaR 95 \ 99 | | | | -13.2% \ -18.6% | | -14.0% \ -23.8% |
| CVaR 95 \ 99 | | | | -16.5% \ -21.7% | | -23.2% \ -50.3% |

* 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

- USD 56.6%
- EUR 14.4%
- CAD 7.8%
- JPY 5.6%
- Others 15.6%



COMPOSITION BY COUNTRIES

- US 54.2%
- CA 7.8%
- JP 5.6%
- AU 5.4%
- Others 27.0%



TOP COMPONENTS AS OF 07-Apr-2026

| Company | Ticker | Country | Currency | Index Weight (%) |
|-----------------------|----------------|---------|----------|------------------|
| JOHNSON & JOHNSON | JNJ UN Equity | US | USD | 3.42% |
| MICROSOFT CORP | MSFT UW Equity | US | USD | 3.40% |
| WALMART INC | WMT UW Equity | US | USD | 2.95% |
| COSTCO WHOLESALE CORP | COST UW Equity | US | USD | 2.63% |
| CISCO SYSTEMS INC | CSCO UW Equity | US | USD | 2.13% |
| PROCTER & GAMBLE CO | PG UN Equity | US | USD | 1.99% |
| HOME DEPOT INC | HD UN Equity | US | USD | 1.81% |
| COCA-COLA CO/THE | KO UN Equity | US | USD | 1.80% |
| HSBC HOLDINGS PLC | HSBA LN Equity | GB | GBp | 1.63% |
| RTX CORPORATION | RTX UN Equity | US | USD | 1.58% |

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