

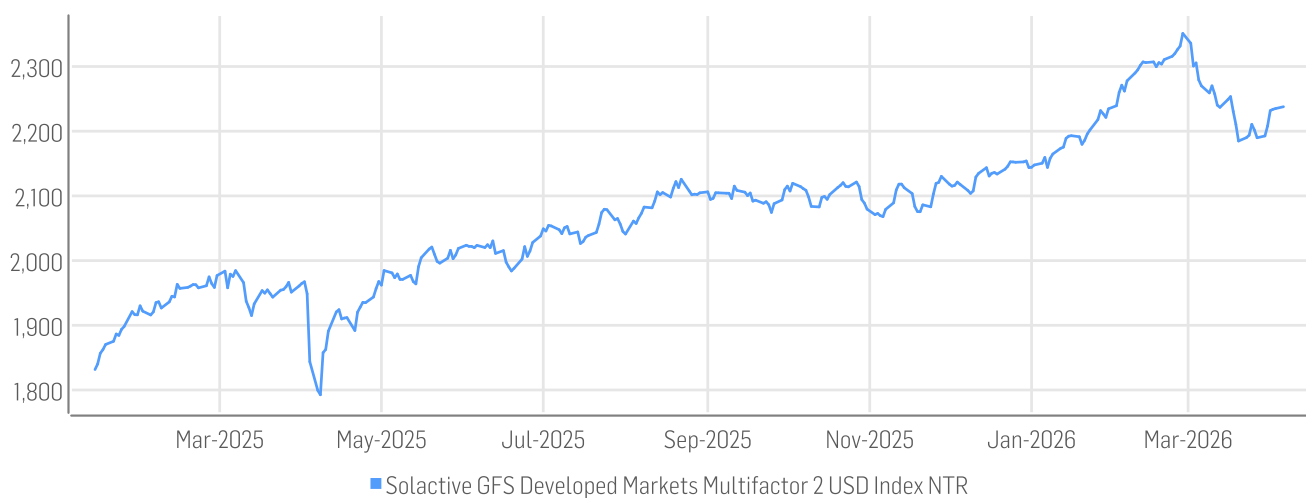
FACTSHEET - AS OF 06-Apr-2026

Solactive GFS Developed Markets Multifactor 2 USD Index NTR

DESCRIPTION

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

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	SLOK7U	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/.SMF2DMUN	Last Price	2237.82
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	USD	History	Available daily back to 08.05.2006
Index Members	408		

STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.42%	3.63%	6.12%	18.34%	4.39%	22.18%
Performance (p.a.)						17.74%
Volatility (p.a.)	9.82%	8.66%	7.73%	7.98%	8.47%	10.30%
High	2270.15	2351.13	2351.13	2351.13	2351.13	2351.13
Low	2184.81	2143.96	2067.91	1891.03	2143.69	1792.57
Sharpe Ratio*	-2.00	1.38	1.19	1.88	1.67	1.37
Max. Drawdown	-3.76%	-7.07%	-7.07%	-7.07%	-7.07%	-9.67%
VaR 95 \ 99				-12.3% \ -18.2%		-13.9% \ -23.4%
CVaR 95 \ 99				-16.3% \ -21.3%		-23.1% \ -50.2%

* 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 56.8%
- EUR 14.4%
- CAD 7.7%
- JPY 5.6%
- Others 15.5%



COMPOSITION BY COUNTRIES

- US 54.4%
- CA 7.7%
- JP 5.6%
- AU 5.3%
- Others 26.9%



TOP COMPONENTS AS OF 06-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
JOHNSON & JOHNSON	JNJ UN Equity	US	USD	3.44%
MICROSOFT CORP	MSFT UW Equity	US	USD	3.39%
WALMART INC	WMT UW Equity	US	USD	3.05%
COSTCO WHOLESALE CORP	COST UW Equity	US	USD	2.63%
CISCO SYSTEMS INC	CSCO UW Equity	US	USD	2.11%
PROCTER & GAMBLE CO	PG UN Equity	US	USD	2.01%
HOME DEPOT INC	HD UN Equity	US	USD	1.85%
COCA-COLA CO/THE	KO UN Equity	US	USD	1.82%
HSBC HOLDINGS PLC	HSBA LN Equity	GB	GBp	1.63%
RTX CORPORATION	RTX UN Equity	US	USD	1.58%

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