

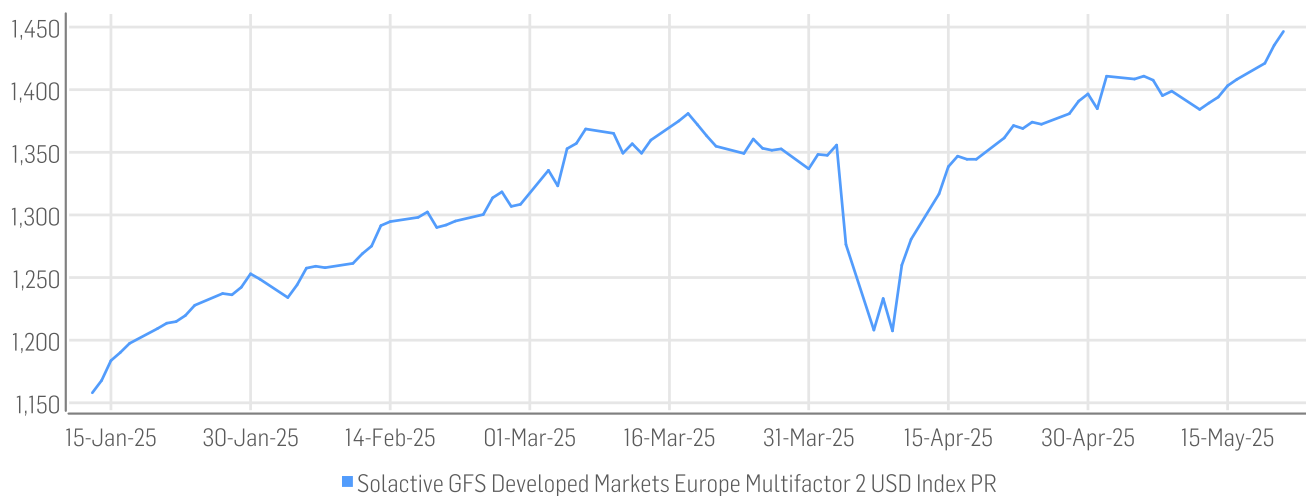
FACTSHEET - AS OF 21-May-2025

Solactive GFS Developed Markets Europe Multifactor 2 USD Index PR

DESCRIPTION

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

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	SLOHKU	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .SMF2EUUP	Last Price	1446.51
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	115		

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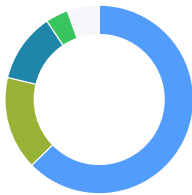
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	6.25%	11.97%			24.92%	24.92%
Performance (p.a.)						88.67%
Volatility (p.a.)	10.96%	23.48%			20.37%	20.37%
High	1446.51	1446.51			1446.51	1446.51
Low	1361.44	1207.39			1157.98	1157.98
Sharpe Ratio*	9.57	2.30			4.14	4.14
Max. Drawdown	-1.89%	-12.57%			-12.57%	-12.57%
VaR 95 \ 99						-18.7% \ -95.8%
CVaR 95 \ 99						

* 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).

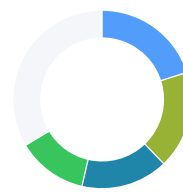
COMPOSITION BY CURRENCIES

- EUR 62.7%
- GBp 16.0%
- CHF 11.9%
- SEK 3.9%
- Others 5.5%



COMPOSITION BY COUNTRIES

- FR 20.1%
- DE 17.7%
- GB 15.8%
- CH 12.8%
- Others 33.6%



TOP COMPONENTS AS OF 21-May-2025

Company	Ticker	Country	Currency	Index Weight (%)
HSBC HOLDINGS PLC	HSBA LN Equity	GB	GBp	5.46%
NOVARTIS AG	NOVN SE Equity	CH	CHF	4.82%
ALLIANZ SE	ALV GY Equity	DE	EUR	4.79%
ROCHE HOLDING AG	ROG SE Equity	CH	CHF	4.75%
DEUTSCHE TELEKOM AG	DTE GY Equity	DE	EUR	4.52%
SANOFI SA	SAN FP Equity	FR	EUR	3.75%
AIR LIQUIDE SA	AI FP Equity	FR	EUR	3.60%
INTESA SANPAOLO SPA	ISP IM Equity	IT	EUR	2.81%
ING GROEP NV	INGA NA Equity	NL	EUR	2.53%
ESSILORLUXOTTICA	EL FP Equity	FR	EUR	2.42%

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