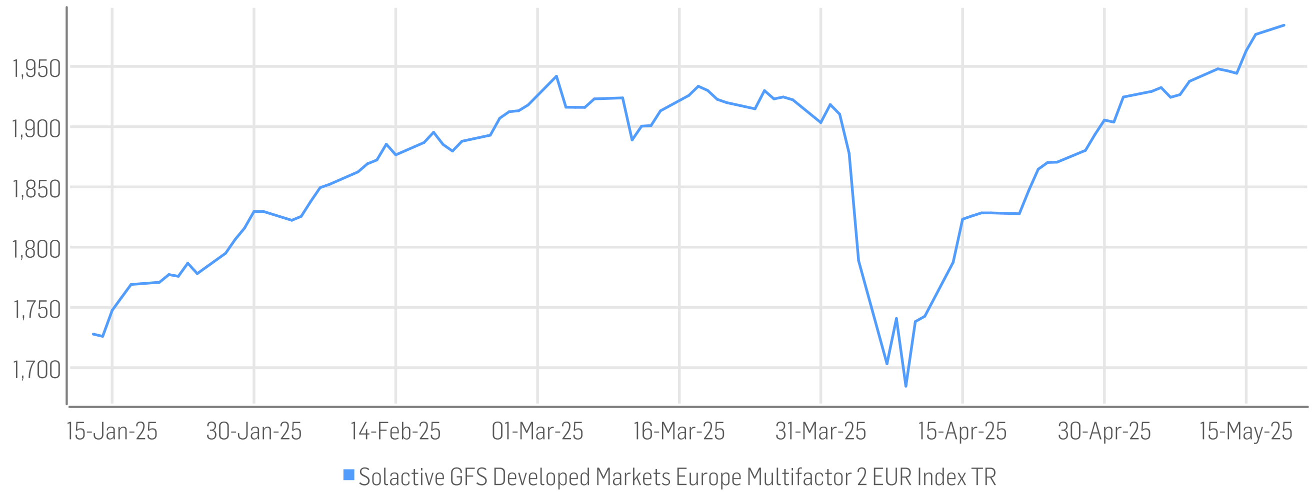
# FACTSHEET - AS OF 19-May-2025
# Solactive GFS Developed Markets Europe Multifactor 2 EUR Index TR

## 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 | SL0JWQ | Base Value / Base Date | 1000 Points / 08.05.2017 |
| Bloomberg / Reuters | / .SMF2EUET | Last Price | 1984.19 |
| 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 | 115 | | |

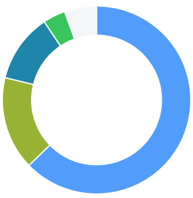
## STATISTICS

| EUR | 30D | 90D | 180D | 360D | YTD | Since Inception |
|---|---|---|---|---|---|---|
| Performance | 8.52% | 4.69% | | | 14.84% | 14.84% |
| Performance (p.a.) | | | | | | 49.34% |
| Volatility (p.a.) | 6.84% | 20.37% | | | 17.76% | 17.76% |
| High | 1984.19 | 1984.19 | | | 1984.19 | 1984.19 |
| Low | 1827.71 | 1684.62 | | | 1684.62 | 1684.62 |
| Sharpe Ratio* | 24.63 | 0.90 | | | 2.66 | 2.66 |
| Max. Drawdown | -0.42% | -13.25% | | | -13.25% | -13.25% |
| VaR 95 \ 99 | | | | | | -27.3% \ -77.8% |
| 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 16.1%
- CHF 11.8%
- SEK 3.8%
- Others 5.5%



## COMPOSITION BY COUNTRIES

- FR 20.1%
- DE 17.8%
- GB 15.8%
- CH 12.7%
- Others 33.6%

## TOP COMPONENTS AS OF 19-May-2025

| Company | Ticker | Country | Currency | Index Weight (%) |
|---|---|---|---|---|
| HSBC HOLDINGS PLC | HSBA LN Equity | GB | GBp | 5.51% |
| ALLIANZ SE | ALV GY Equity | DE | EUR | 4.84% |
| NOVARTIS AG | NOVN SE Equity | CH | CHF | 4.74% |
| ROCHE HOLDING AG | ROG SE Equity | CH | CHF | 4.74% |
| DEUTSCHE TELEKOM AG | DTE GY Equity | DE | EUR | 4.45% |
| SANOFI SA | SAN FP Equity | FR | EUR | 3.73% |
| AIR LIQUIDE SA | AI FP Equity | FR | EUR | 3.62% |
| INTESA SANPAOLO SPA | ISP IM Equity | IT | EUR | 2.79% |
| ING GROEP NV | INGA NA Equity | NL | EUR | 2.55% |
| ESSILORLUXOTTICA | EL FP Equity | FR | EUR | 2.44% |

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