

# FACTSHEET - Solactive GFS Developed Markets ex North America Low Volatility USD Index NTR

## AS OF 16-Jul-2025



### DESCRIPTION

The Solactive GFS Developed Markets ex North America Low Volatility Index 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 ex North America Large & Mid Cap Index that exhibit Low Volatility characteristics.

### HISTORICAL PERFORMANCE



### ANNUAL PERFORMANCE

Year	YTD	2024	2023	2022	2021	2020
Performance	20.94%	1.97%	13.07%	-13.87%	7.09%	-5.91%

### CHARACTERISTICS

ISIN / WKN	DE000SLOF104 / SLOF10	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .SLXAUN	Last Price	1467.82
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	270		

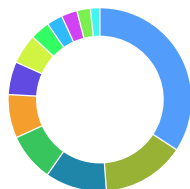
## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	0.06%	7.44%	20.13%	19.89%	20.94%	46.78%
Performance (p.a.)						4.80%
Volatility (p.a.)	8.59%	8.97%	15.40%	13.10%	14.97%	12.29%
High	1487.11	1487.11	1487.11	1487.11	1487.11	1487.11
Low	1443.20	1366.16	1221.90	1191.26	1191.26	805.26
Sharpe Ratio*	-0.42	3.29	2.65	1.21	2.53	0.04
Max. Drawdown	-1.62%	-1.77%	-9.36%	-11.48%	-9.36%	-34.21%
VaR 95 \ 99				-16.8% \ -48.0%		-18.3% \ -30.6%
CVaR 95 \ 99				-33.0% \ -78.0%		-29.1% \ -55.4%

\* 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).

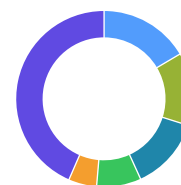
## COMPOSITION BY SECTORS

- Finance 34.2%
- Consumer Non-Cyclicals 14.6%
- Industrials 10.8%
- Utilities 8.5%
- Telecommunications 7.7%
- Non-Energy Materials 5.8%
- Healthcare 5.3%
- Energy 3.4%
- Consumer Cyclicals 2.8%
- Consumer Services 2.8%
- Technology 2.4%
- Business Services 1.7%



## COMPOSITION BY COUNTRIES

- Japan 16.5%
- United Kingdom 13.4%
- Australia 13.3%
- Singapore 8.2%
- France 5.2%
- Others 43.5%



## TOP COMPONENTS AS OF 16-Jul-2025

Company	Ticker	Country	Currency	Index Weight (%)
HK ELECTRIC INVESTMENTS LTD	2638 HK Equity	HK	HKD	0.72%
SINGAPORE AIRLINES LTD ORD	SIA SP Equity	SG	SGD	0.57%
UOL GROUP LTD ORD	UOL SP Equity	SG	SGD	0.56%
TELSTRA GROUP LTD	TLS AT Equity	AU	AUD	0.56%
SWISSCOM AG	SCMN SE Equity	CH	CHF	0.55%
WH SOUL PATTINSON & CO LTD ORD	SOL AT Equity	AU	AUD	0.54%
CITY DEVELOPMENTS LTD ORD	CIT SP Equity	SG	SGD	0.52%
HKT TRUST AND HKT LTD	6823 HK Equity	HK	HKD	0.51%
KEPPEL CORP LTD ORD	KEP SP Equity	SG	SGD	0.50%
ROYAL KPN NV	KPN NA Equity	NL	EUR	0.49%

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