

FACTSHEET - Solactive GFS North America Low Volatility USD Index NTR

AS OF 25-Jul-2025



DESCRIPTION

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

HISTORICAL PERFORMANCE



ANNUAL PERFORMANCE

Year	YTD	2024	2023	2022	2021	2020
Performance	10.24%	12.72%	4.87%	-7.55%	23.26%	-1.63%

CHARACTERISTICS

ISIN / WKN	DE000SL0F1G3 / SL0F1G	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .SLNAUN	Last Price	1988.01
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	156		

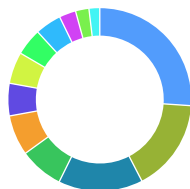
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	3.01%	5.25%	8.33%	14.30%	10.24%	98.80%
Performance (p.a.)						8.73%
Volatility (p.a.)	8.33%	8.97%	14.06%	11.57%	13.57%	15.29%
High	1988.01	1988.01	1988.01	1988.01	1988.01	1988.01
Low	1929.93	1884.17	1769.68	1716.86	1769.05	872.88
Sharpe Ratio*	4.71	2.09	0.95	0.89	1.08	0.29
Max. Drawdown	-1.16%	-2.51%	-8.22%	-8.22%	-8.22%	-39.11%
VaR 95 \ 99				-14.8% \ -27.1%		-19.8% \ -42.1%
CVaR 95 \ 99				-27.5% \ -58.0%		-36.9% \ -78.8%

* 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).

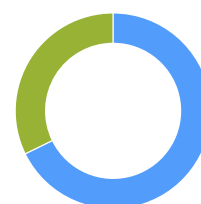
COMPOSITION BY SECTORS

- Finance 26.1%
- Consumer Non-Cyclicals 16.3%
- Utilities 14.9%
- Healthcare 7.7%
- Industrials 7.1%
- Business Services 5.7%
- Technology 5.6%
- Energy 4.8%
- Telecommunications 4.6%
- Consumer Services 2.9%
- Consumer Cyclicals 2.4%
- Non-Energy Materials 1.9%



COMPOSITION BY COUNTRIES

- United States 67.7%
- Canada 32.3%



TOP COMPONENTS AS OF 25-Jul-2025

Company	Ticker	Country	Currency	Index Weight (%)
CDN. UTILITIES LTD A	CU CT Equity	CA	CAD	0.98%
BANK OF NOVA SCOTIA	BNS CT Equity	CA	CAD	0.95%
FORTIS INC	FTS CT Equity	CA	CAD	0.94%
ENBRIDGE INC	ENB CT Equity	CA	CAD	0.90%
HYDRO ONE LTD	H CT Equity	CA	CAD	0.89%
METRO INC -A	MRU CT Equity	CA	CAD	0.87%
ROYAL BANK OF CANADA	RY CT Equity	CA	CAD	0.85%
ROGERS COMMUNICATIONS INC-B	RCI/B CT Equity	CA	CAD	0.84%
CANADIAN IMPERIAL BANK OF COMMERCE	CM CT Equity	CA	CAD	0.83%
NATIONAL BANK OF CANADA	NA CT Equity	CA	CAD	0.83%

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Past performance should not be considered as indication or guarantee of any future results. Charts and graphs are provided for illustrative purposes.

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