FACTSHEET - Solactive GFS Developed Markets ex United States Low Volatility USD Index NTR
AS OF 08-Jul-2025

SOLACTIVE
German Index Engineering

DESCRIPTION

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

HISTORICAL PERFORMANCE

ANNUAL PERFORMANCE

Year	YTD	2024	2023	2022	2021	2020
Performance	20.84%	3.04%	12.60%	-12.94%	8.18%	-5.73%

CHARACTERISTICS

ISIN / WKN	DE000SL0F2J5 / SL0F2J	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .SLXUUN	Last Price	1518.67
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	295		

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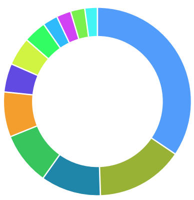
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	1.10%	18.07%	20.92%	20.06%	20.84%	51.87%
Performance (p.a.)						5.25%
Volatility (p.a.)	8.23%	11.98%	14.37%	12.12%	14.05%	12.35%
High	1530.48	1530.48	1530.48	1530.48	1530.48	1530.48
Low	1486.90	1286.27	1232.90	1230.19	1232.90	794.26
Sharpe Ratio*	1.21	7.67	2.97	1.32	2.83	0.07
Max. Drawdown	-1.82%	-1.87%	-8.90%	-10.82%	-8.90%	-35.75%
VaR 95 \ 99				-14.4% \ -41.4%		-17.4% \ -31.2%
CVaR 95 \ 99				-30.4% \ -74.0%		-29.3% \ -58.6%

* 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).

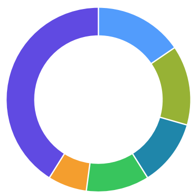
COMPOSITION BY SECTORS

- Finance 34.4%
- Consumer Non-Cyclicals 15.1%
- Industrials 10.4%
- Utilities 9.1%
- Telecommunications 7.7%
- Non-Energy Materials 4.9%
- Energy 4.9%
- Healthcare 3.9%
- Consumer Services 2.6%
- Technology 2.5%
- Consumer Cyclicals 2.5%
- Business Services 2.2%



COMPOSITION BY COUNTRIES

- Canada 15.5%
- Japan 14.0%
- Australia 11.6%
- United Kingdom 11.1%
- Singapore 6.8%
- Others 41.1%



TOP COMPONENTS AS OF 08-Jul-2025

Company	Ticker	Country	Currency	Index Weight (%)
HK ELECTRIC INVESTMENTS LTD	2638 HK Equity	HK	HKD	0.62%
SWISSCOM AG	SCMN SE Equity	CH	CHF	0.50%
SINGAPORE AIRLINES LTD ORD	SIA SP Equity	SG	SGD	0.49%
WH SOUL PATTINSON & CO LTD ORD	SOL AT Equity	AU	AUD	0.49%
TELSTRA GROUP LTD	TLS AT Equity	AU	AUD	0.49%
UOL GROUP LTD ORD	UOL SP Equity	SG	SGD	0.47%
CDN. UTILITIES LTD A	CU CT Equity	CA	CAD	0.46%
HKT TRUST AND HKT LTD	6823 HK Equity	HK	HKD	0.45%
BANK OF NOVA SCOTIA	BNS CT Equity	CA	CAD	0.45%
HYDRO ONE LTD	H CT Equity	CA	CAD	0.44%

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The index is launched on 08-May-2017. All information, including index levels, provided for any date or time period prior to the launch date is back-tested. Back-tested performance is not actual performance, but is hypothetical. The back-test calculations are based on the same or fundamentally the same methodology that was in effect when the index was launched. A back-test calculation means that no actual investment which allowed a tracking of the performance of the Index was possible at any time during the period of the back-test calculation and that as a result any comparison is purely hypothetical. The methodology and the model used for the calculation and back-test calculation of the Index were developed with the advantage of hindsight. In reality, it is not possible to invest with the advantage of hindsight and therefore this performance comparison is purely theoretical.

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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