

FACTSHEET - Solactive GFS Developed Markets ex United States Low Volatility USD Index TR AS OF 10-Jul-2025



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	22.24%	3.66%	13.28%	-12.37%	8.75%	-5.26%

CHARACTERISTICS

ISIN / WKN	DE000SLOF2K3 / SLOF2K	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .SLXUUT	Last Price	1608.75
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	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		

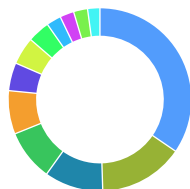
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	1.66%	13.54%	23.83%	22.14%	22.24%	60.87%
Performance (p.a.)						5.99%
Volatility (p.a.)	8.18%	9.55%	14.25%	12.09%	13.97%	12.35%
High	1610.27	1610.27	1610.27	1610.27	1610.27	1610.27
Low	1563.79	1416.88	1291.24	1286.16	1291.24	808.83
Sharpe Ratio*	2.18	6.61	3.51	1.50	3.04	0.13
Max. Drawdown	-1.81%	-1.84%	-8.90%	-10.73%	-8.90%	-35.69%
VaR 95 \ 99				-14.3% \ -41.4%		-17.4% \ -31.1%
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).

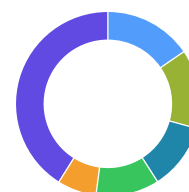
COMPOSITION BY SECTORS

- Finance 34.5%
- Consumer Non-Cyclicals 15.0%
- Industrials 10.4%
- Utilities 9.0%
- 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 15.4%
- Japan 13.9%
- Australia 11.7%
- United Kingdom 11.1%
- Singapore 6.9%
- Others 41.1%



TOP COMPONENTS AS OF 10-Jul-2025

Company	Ticker	Country	Currency	Index Weight (%)
HK ELECTRIC INVESTMENTS LTD	2638 HK Equity	HK	HKD	0.63%
SWISSCOM AG	SCMN SE Equity	CH	CHF	0.50%
TELSTRA GROUP LTD	TLS AT Equity	AU	AUD	0.49%
SINGAPORE AIRLINES LTD ORD	SIA SP Equity	SG	SGD	0.49%
WH SOUL PATTINSON & CO LTD ORD	SOL AT Equity	AU	AUD	0.49%
UOL GROUP LTD ORD	UOL SP Equity	SG	SGD	0.48%
CDN. UTILITIES LTD A	CU CT Equity	CA	CAD	0.46%
BANK OF NOVA SCOTIA	BNS CT Equity	CA	CAD	0.45%
HKT TRUST AND HKT LTD	6823 HK Equity	HK	HKD	0.45%
FIRST INTERNATIONAL BANK ISRAEL ORD5	FIBI IT Equity	IL	ILs	0.44%

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