

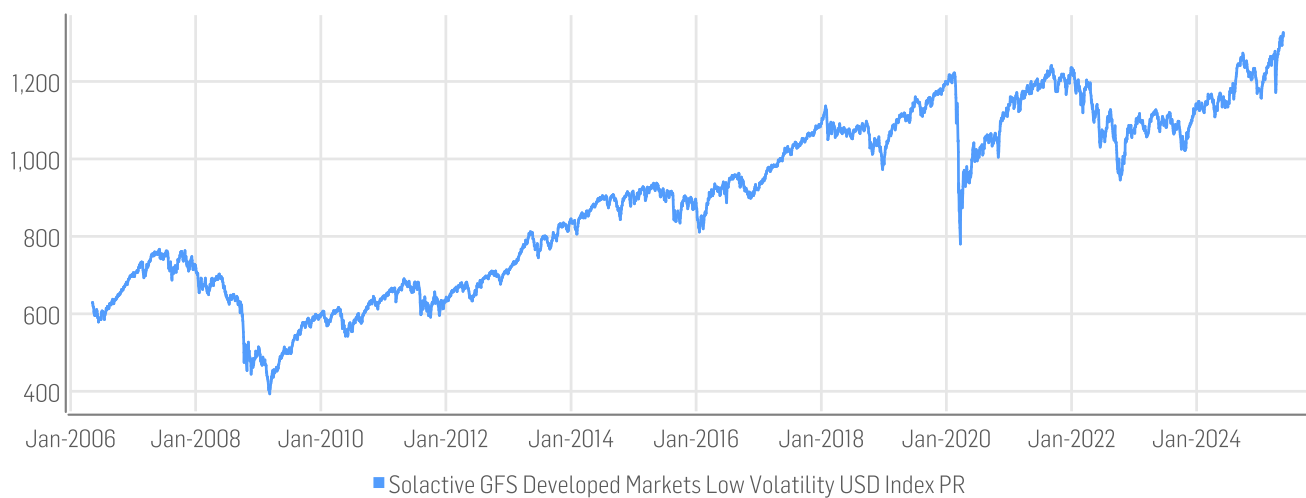
# FACTSHEET - Solactive GFS Developed Markets Low Volatility USD Index PR AS OF 22-May-2025



## DESCRIPTION

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

## HISTORICAL PERFORMANCE



## ANNUAL PERFORMANCE

Year	YTD	2024	2023	2022	2021	2020
Performance	11.84%	3.05%	6.62%	-13.26%	8.59%	-5.07%

## CHARACTERISTICS

ISIN / WKN	DE000SLOFX91 / SLOFX9	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .SLDMUP	Last Price	1316.33
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price 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	426		

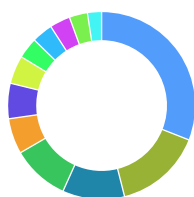
## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	2.60%	6.42%	8.02%	13.72%	11.84%	31.63%
Performance (p.a.)						3.48%
Volatility (p.a.)	9.31%	15.94%	12.55%	10.64%	13.46%	12.21%
High	1326.40	1326.40	1326.40	1326.40	1326.40	1326.40
Low	1279.33	1171.52	1156.80	1132.63	1156.80	780.11
Sharpe Ratio*	3.48	1.54	1.01	0.91	2.16	-0.06
Max. Drawdown	-1.77%	-8.34%	-8.34%	-9.15%	-8.34%	-36.18%
VaR 95 \ 99				-12.7% \ -39.6%		-16.1% \ -32.5%
CVaR 95 \ 99				-27.4% \ -69.1%		-29.4% \ -62.5%

\* 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).

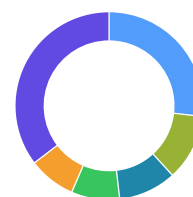
## COMPOSITION BY SECTORS

- Finance 31.0%
- Consumer Non-Cyclicals 15.1%
- Utilities 10.7%
- Industrials 9.9%
- Telecommunications 6.1%
- Healthcare 6.1%
- Non-Energy Materials 4.9%
- Business Services 3.6%
- Energy 3.6%
- Technology 3.5%
- Consumer Services 3.1%
- Consumer Cyclicals 2.4%



## COMPOSITION BY COUNTRIES

- United States 26.8%
- Canada 11.4%
- Japan 10.0%
- Australia 8.3%
- United Kingdom 8.1%
- Others 35.4%



## TOP COMPONENTS AS OF 22-May-2025

Company	Ticker	Country	Currency	Index Weight (%)
HK ELECTRIC INVESTMENTS LTD	2638 HK Equity	HK	HKD	0.45%
SWISSCOM AG	SCMN SE Equity	CH	CHF	0.36%
SINGAPORE AIRLINES LTD ORD	SIA SP Equity	SG	SGD	0.36%
TELSTRA GROUP LTD	TLS AT Equity	AU	AUD	0.35%
CDN. UTILITIES LTD A	CU CT Equity	CA	CAD	0.34%
FORTIS INC	FTS CT Equity	CA	CAD	0.33%
HYDRO ONE LTD	H CT Equity	CA	CAD	0.33%
WH SOUL PATTINSON & CO LTD ORD	SOL AT Equity	AU	AUD	0.32%
DAIWA HOUSE REIT INVESTMENT CORP	8984 JT Equity	JP	JPY	0.32%
ENBRIDGE INC	ENB CT Equity	CA	CAD	0.32%

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