

FACTSHEET - Solactive GFS Global Markets Low Volatility USD Index NTR

AS OF 19-Jun-2025



DESCRIPTION

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

HISTORICAL PERFORMANCE



ANNUAL PERFORMANCE

Year	YTD	2024	2023	2022
Performance	11.56%	7.42%	10.83%	2.57%

CHARACTERISTICS

ISIN / WKN	DE000SL0FXS7 / SLOFXS	Base Value / Base Date	1230.01 Points / 13.06.2022
Bloomberg / Reuters	/ .SLGMUN	Last Price	1675.54
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	09:00 to 22:50 (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 13.06.2022
Index Members	1041		

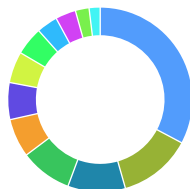
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.49%	5.61%	12.03%	16.41%	11.56%	36.22%
Performance (p.a.)						10.79%
Volatility (p.a.)	5.95%	14.03%	11.08%	9.63%	11.31%	8.86%
High	1703.83	1703.83	1703.83	1703.83	1703.83	1703.83
Low	1674.28	1475.72	1472.61	1429.82	1472.61	1121.28
Sharpe Ratio*	-1.69	1.46	1.95	1.28	1.96	0.73
Max. Drawdown	-1.66%	-7.73%	-7.73%	-8.76%	-7.73%	-13.76%
VaR 95 \ 99				-11.2% \ -41.7%		-12.9% \ -21.0%
CVaR 95 \ 99				-24.3% \ -62.4%		-20.0% \ -38.1%

* 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).

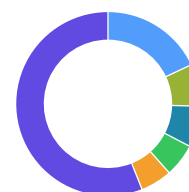
COMPOSITION BY SECTORS

- Finance 32.8%
- Consumer Non-Cyclicals 12.8%
- Industrials 10.1%
- Utilities 9.1%
- Non-Energy Materials 6.8%
- Healthcare 6.5%
- Telecommunications 5.5%
- Energy 5.0%
- Consumer Cyclicals 3.7%
- Technology 3.6%
- Business Services 2.4%
- Consumer Services 1.9%



COMPOSITION BY COUNTRIES

- United States 18.0%
- Japan 7.4%
- China 7.2%
- Canada 5.8%
- United Kingdom 5.5%
- Others 56.0%



TOP COMPONENTS AS OF 19-Jun-2025

Company	Ticker	Country	Currency	Index Weight (%)
CHUNGHWA TELECOM CO LTD ORD	2412 TT Equity	TW	TWD	0.22%
TISCO FINANCIAL GROUP PCL	TISCO TB Equity	TH	THB	0.22%
HK ELECTRIC INVESTMENTS LTD	2638 HK Equity	HK	HKD	0.20%
INTERNATIONAL HOLDINGS CO PJSC	IHC DH Equity	AE	AED	0.20%
TAIWAN HIGH SPEED RAIL CORP ORD	2633 TT Equity	TW	TWD	0.18%
KUWAIT FINANCE HOUSE KSC	KFH KK Equity	KW	KWd	0.18%
PETRONAS GAS BHD	PTG MK Equity	MY	MYR	0.18%
QATAR ELECTRICITY & WATER CO	QEWS QD Equity	QA	QAR	0.17%
TELSTRA GROUP LTD	TLS AT Equity	AU	AUD	0.16%
SAUDI ARABIAN OIL CO	ARAMCO AB Equity	SA	SAR	0.16%

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