

FACTSHEET - Solactive GFS Developed Markets Europe Low Volatility USD Index PR AS OF 19-Jun-2025



DESCRIPTION

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

HISTORICAL PERFORMANCE



ANNUAL PERFORMANCE

Year	YTD	2024	2023	2022	2021	2020
Performance	21.27%	-0.31%	14.48%	-22.68%	12.55%	0.29%

CHARACTERISTICS

ISIN / WKN	DE000SLOFZB8 / SLOFZB	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .SLEUUP	Last Price	1350.88
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	122		

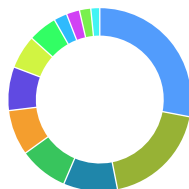
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.02%	6.51%	22.08%	18.61%	21.27%	35.09%
Performance (p.a.)						3.78%
Volatility (p.a.)	11.29%	22.41%	17.50%	14.61%	17.86%	15.74%
High	1389.13	1389.13	1389.13	1389.13	1389.13	1389.13
Low	1350.88	1160.98	1091.63	1091.63	1091.63	741.78
Sharpe Ratio*	-2.33	1.11	2.61	1.00	2.63	-0.03
Max. Drawdown	-2.75%	-10.62%	-10.62%	-12.48%	-10.62%	-35.94%
VaR 95 \ 99				-18.5% \ -35.2%		-23.7% \ -48.4%
CVaR 95 \ 99				-36.7% \ -89.1%		-38.2% \ -69.5%

* 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).

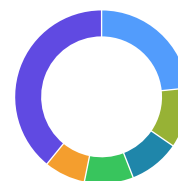
COMPOSITION BY SECTORS

- Finance 28.0%
- Consumer Non-Cyclicals 18.9%
- Telecommunications 9.5%
- Utilities 8.6%
- Industrials 8.0%
- Non-Energy Materials 7.7%
- Energy 5.9%
- Healthcare 5.1%
- Technology 2.3%
- Business Services 2.3%
- Consumer Cyclicals 2.0%
- Consumer Services 1.6%



COMPOSITION BY COUNTRIES

- United Kingdom 23.4%
- France 11.2%
- Sweden 9.5%
- Switzerland 9.1%
- Germany 7.7%
- Others 39.1%



TOP COMPONENTS AS OF 19-Jun-2025

Company	Ticker	Country	Currency	Index Weight (%)
SWISSCOM AG	SCMN SE Equity	CH	CHF	1.19%
ROYAL KPN NV	KPN NA Equity	NL	EUR	1.08%
M&G PLC	MNG LN Equity	GB	GBp	1.07%
POSTE ITALIANE SPA	PST IM Equity	IT	EUR	1.05%
TELENOR ASA	TEL NO Equity	NO	NOK	1.03%
ORANGE SA	ORA FP Equity	FR	EUR	0.99%
IBERDROLA SA	IBE SQ Equity	ES	EUR	0.98%
TELEFONICA SA	TEF SQ Equity	ES	EUR	0.98%
SNAM SPA	SRG IM Equity	IT	EUR	0.97%
SCHINDLER HOLDING AG	SCHP SE Equity	CH	CHF	0.96%

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