

# FACTSHEET - Solactive GFS Developed Markets Europe Low Volatility USD Index NTR

## AS OF 06-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	26.37%	2.72%	18.08%	-20.53%	15.03%	2.64%

### CHARACTERISTICS

ISIN / WKN	DE000SLOFZC6 / SLOFZC	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ ..SLEUUN	Last Price	1723.01
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	122		

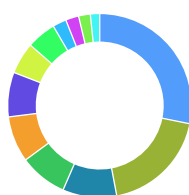
## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	2.36%	10.51%	21.68%	26.12%	26.37%	72.30%
Performance (p.a.)						6.97%
Volatility (p.a.)	12.26%	22.39%	17.66%	14.93%	18.36%	15.77%
High	1732.28	1732.28	1732.28	1732.28	1732.28	1732.28
Low	1646.60	1429.47	1337.39	1337.39	1337.39	797.46
Sharpe Ratio*	2.33	2.04	2.53	1.49	3.71	0.17
Max. Drawdown	-2.18%	-10.62%	-10.62%	-12.04%	-10.62%	-34.34%
VaR 95 \ 99				-19.4% \ -35.0%		-23.5% \ -47.6%
CVaR 95 \ 99				-37.3% \ -89.1%		-38.1% \ -69.4%

\* 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).

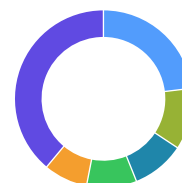
## COMPOSITION BY SECTORS

- Finance 28.2%
- Consumer Non-Cyclicals 18.8%
- Telecommunications 9.5%
- Utilities 8.4%
- Industrials 8.1%
- Non-Energy Materials 7.8%
- Energy 5.5%
- Healthcare 5.2%
- Technology 2.4%
- Business Services 2.3%
- Consumer Cyclicals 2.1%
- Consumer Services 1.6%



## COMPOSITION BY COUNTRIES

- United Kingdom 23.1%
- France 11.2%
- Sweden 9.6%
- Switzerland 9.1%
- Germany 8.0%
- Others 38.9%



## TOP COMPONENTS AS OF 06-Jun-2025

Company	Ticker	Country	Currency	Index Weight (%)
SWISSCOM AG	SCMN SE Equity	CH	CHF	1.17%
ROYAL KPN NV	KPN NA Equity	NL	EUR	1.05%
POSTE ITALIANE SPA	PST IM Equity	IT	EUR	1.04%
TELENOR ASA	TEL NO Equity	NO	NOK	1.00%
M&G PLC	MNG LN Equity	GB	GBp	1.00%
TELEFONICA SA	TEF SQ Equity	ES	EUR	0.98%
VIENNA INSURANCE GROUP AG	VIG AV Equity	AT	EUR	0.98%
SCHINDLER HOLDING AG	SCHP SE Equity	CH	CHF	0.97%
GROUPE BRUXELLES LAMBERT SA	GBLB BB Equity	BE	EUR	0.96%
ORANGE SA	ORA FP Equity	FR	EUR	0.96%

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