

FACTSHEET - Solactive GFS United States Low Volatility Index NTR

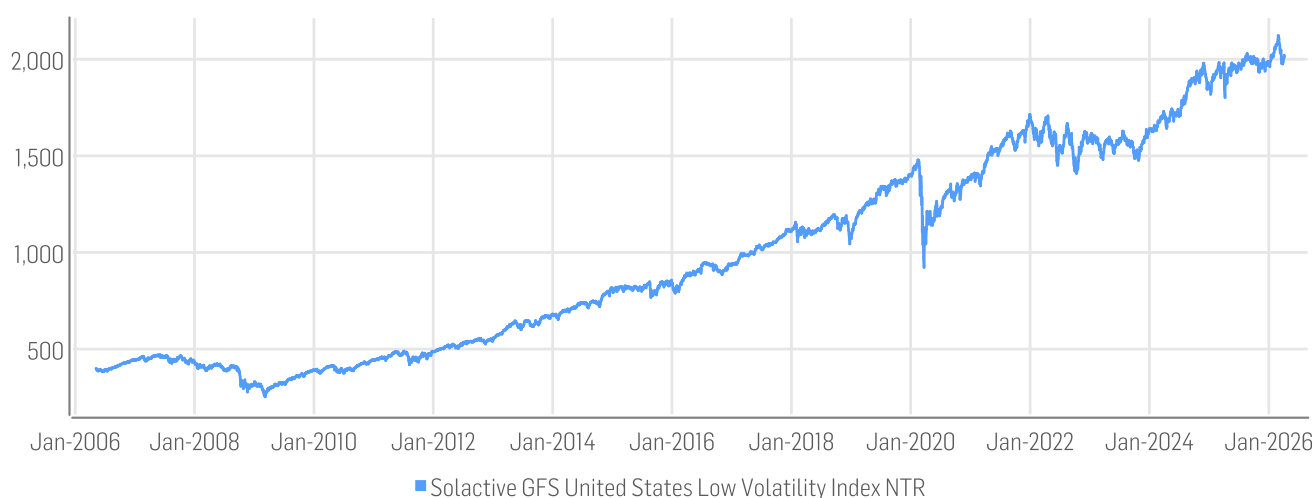
AS OF 07-Apr-2026



DESCRIPTION

The Solactive GFS 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 United States Large & Mid Cap Index that exhibit Low Volatility characteristics.

HISTORICAL PERFORMANCE



ANNUAL PERFORMANCE

| Year | YTD | 2025 | 2024 | 2023 | 2022 | 2021 |
|-------------|-------|-------|--------|-------|--------|--------|
| Performance | 1.95% | 6.16% | 14.05% | 2.94% | -7.79% | 23.05% |

CHARACTERISTICS

| | | | |
|---------------------|-----------------------|------------------------|---------------------------------------------|
| ISIN / WKN | DE000SLOF0E0 / SLOF0E | Base Value / Base Date | 1000 Points / 08.05.2017 |
| Bloomberg / Reuters | /..SLUSUN | Last Price | 2009.66 |
| 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 | 125 | | |

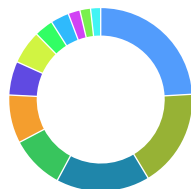
STATISTICS

| USD | 30D | 90D | 180D | 360D | YTD | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|-----------------|
| Performance | -3.38% | 2.47% | 1.01% | 5.99% | 1.95% | 100.97% |
| Performance (p.a.) | | | | | | 8.14% |
| Volatility (p.a.) | 10.06% | 8.80% | 8.94% | 9.49% | 8.67% | 15.71% |
| High | 2073.87 | 2122.67 | 2122.67 | 2122.67 | 2122.67 | 2122.67 |
| Low | 1975.03 | 1961.18 | 1932.56 | 1875.44 | 1961.18 | 922.43 |
| Sharpe Ratio* | -3.76 | 0.77 | -0.18 | 0.25 | 0.45 | 0.29 |
| Max. Drawdown | -5.04% | -6.96% | -6.96% | -6.96% | -6.96% | -37.64% |
| VaR 95 \ 99 | | | | -16.3% \ -28.3% | | -20.4% \ -43.4% |
| CVaR 95 \ 99 | | | | -20.5% \ -29.4% | | -37.7% \ -76.8% |

* 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 24.1%
- Utilities 17.3%
- Consumer Non-Cyclicals 16.5%
- Industrials 9.4%
- Healthcare 8.5%
- Business Services 5.9%
- Technology 5.9%
- Consumer Services 3.3%
- Non-Energy Materials 3.2%
- Consumer Cyclical 2.1%
- Energy 1.9%
- Telecommunications 1.8%



COMPOSITION BY COUNTRIES

- United States 100.0%



TOP COMPONENTS AS OF 07-Apr-2026

| Company | Ticker | Country | Currency | Index Weight (%) |
|------------------------|---------------|---------|----------|------------------|
| COCA-COLA CO/THE | KO UN Equity | US | USD | 1.17% |
| CME GROUP INC | CME UW Equity | US | USD | 1.12% |
| JOHNSON & JOHNSON | JNJ UN Equity | US | USD | 1.12% |
| TJX COMPANIES INC | TJX UN Equity | US | USD | 1.11% |
| CMS ENERGY CORP | CMS UN Equity | US | USD | 1.08% |
| CENTERPOINT ENERGY INC | CNP UN Equity | US | USD | 1.07% |
| EXXON MOBIL CORP | XOM UN Equity | US | USD | 1.07% |
| ATMOS ENERGY CORP | ATO UN Equity | US | USD | 1.07% |
| DUKE ENERGY CORP | DUK UN Equity | US | USD | 1.05% |
| WEC ENERGY GROUP INC | WEC UN Equity | US | USD | 1.04% |

DISCLAIMER

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