

FACTSHEET - Solactive GFS United States 500 Low Volatility Index NTR

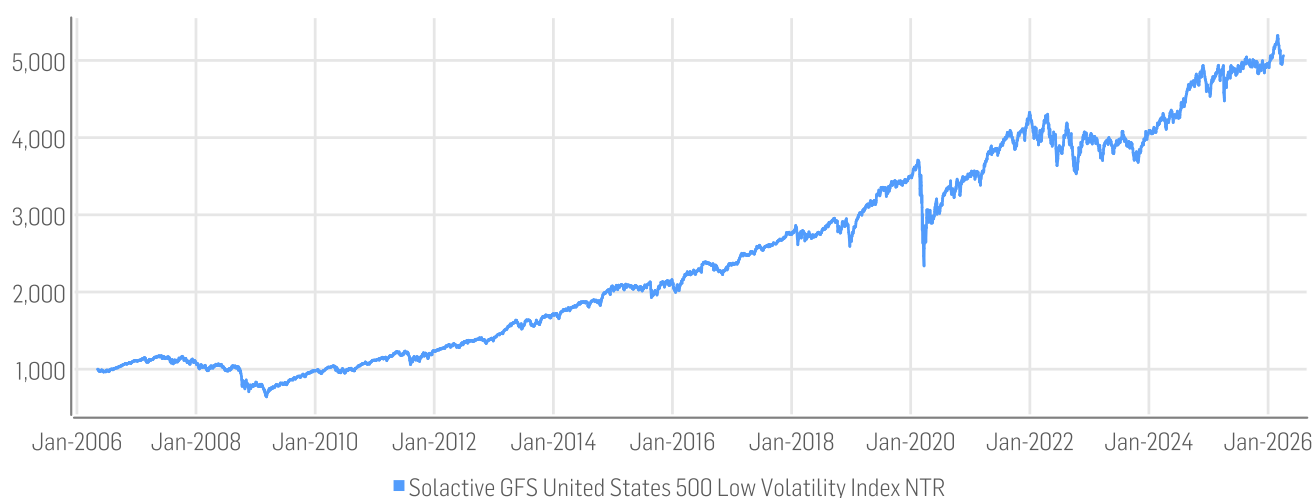
AS OF 06-Apr-2026



DESCRIPTION

The Solactive GFS United States 500 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 500 Index that exhibit Low Volatility characteristics.

HISTORICAL PERFORMANCE



ANNUAL PERFORMANCE

Year	YTD	2025	2024	2023	2022	2021
Performance	2.92%	6.29%	13.94%	2.57%	-8.53%	22.26%

CHARACTERISTICS

ISIN / WKN	DE000SLOF0Y8 / SLOF0Y	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	/..SLU5UN	Last Price	5061.84
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	151		

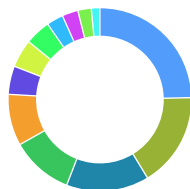
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.83%	2.19%	1.40%	7.51%	2.92%	406.18%
Performance (p.a.)						8.49%
Volatility (p.a.)	10.40%	9.10%	9.21%	9.90%	9.04%	15.72%
High	5192.99	5322.70	5322.70	5322.70	5322.70	5322.70
Low	4947.72	4905.89	4825.99	4648.11	4905.89	640.88
Sharpe Ratio*	-3.19	0.61	-0.09	0.40	0.87	0.31
Max. Drawdown	-5.02%	-7.04%	-7.04%	-7.04%	-7.04%	-45.45%
VaR 95 \ 99				-16.2% \ -27.5%		-21.8% \ -46.0%
CVaR 95 \ 99				-20.7% \ -29.3%		-38.2% \ -71.0%

* 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 24.7%
- Utilities 16.6%
- Consumer Non-Cyclicals 14.6%
- Industrials 10.9%
- Healthcare 9.1%
- Business Services 5.0%
- Technology 5.0%
- Non-Energy Materials 4.5%
- Energy 2.9%
- Consumer Services 2.8%
- Consumer Cyclical 2.4%
- Telecommunications 1.5%



COMPOSITION BY COUNTRIES

- United States 100.0%



TOP COMPONENTS AS OF 06-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
COCA-COLA CO/THE	KO UN Equity	US	USD	1.00%
TJX COMPANIES INC	TJX UN Equity	US	USD	0.95%
JOHNSON & JOHNSON	JNJ UN Equity	US	USD	0.95%
EVERGY INC	EVERG UW Equity	US	USD	0.94%
CME GROUP INC	CME UW Equity	US	USD	0.93%
CENTERPOINT ENERGY INC	CNP UN Equity	US	USD	0.90%
CMS ENERGY CORP	CMS UN Equity	US	USD	0.90%
ATMOS ENERGY CORP	ATO UN Equity	US	USD	0.89%
EXXON MOBIL CORP	XOM UN Equity	US	USD	0.89%
DUKE ENERGY CORP	DUK UN Equity	US	USD	0.87%

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