

FACTSHEET - Solactive GFS Developed Markets ex North America Low Volatility USD Index TR AS OF 07-Apr-2026



DESCRIPTION

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

HISTORICAL PERFORMANCE



ANNUAL PERFORMANCE

Year	YTD	2025	2024	2023	2022	2021
Performance	3.24%	30.97%	2.54%	13.69%	-13.35%	7.62%

CHARACTERISTICS

ISIN / WKN	DE000SLOF112 / SLOF11	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .SLXAUT	Last Price	1710.78
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	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	271		

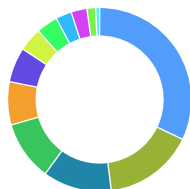
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.97%	2.53%	7.69%	25.09%	3.24%	71.08%
Performance (p.a.)						6.21%
Volatility (p.a.)	14.38%	12.15%	9.85%	9.47%	11.74%	12.08%
High	1728.06	1817.74	1817.74	1817.74	1817.74	1817.74
Low	1657.93	1657.93	1579.20	1396.87	1657.10	818.03
Sharpe Ratio*	-1.03	0.58	1.27	2.31	0.77	0.21
Max. Drawdown	-4.06%	-8.79%	-8.79%	-8.79%	-8.79%	-34.16%
VaR 95 \ 99				-14.2% \ -25.2%		-18.1% \ -30.4%
CVaR 95 \ 99				-20.8% \ -33.7%		-28.5% \ -53.7%

* 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).

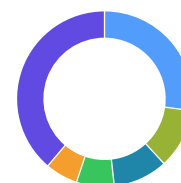
COMPOSITION BY SECTORS

- Finance 32.1%
- Consumer Non-Cyclicals 15.8%
- Utilities 12.1%
- Industrials 10.5%
- Telecommunications 7.6%
- Non-Energy Materials 6.1%
- Healthcare 4.2%
- Energy 3.8%
- Consumer Services 2.8%
- Consumer Cyclicals 2.8%
- Business Services 1.5%
- Technology 0.7%



COMPOSITION BY COUNTRIES

- Japan 27.2%
- Australia 11.0%
- United Kingdom 10.0%
- Singapore 7.0%
- Hong Kong 6.0%
- Others 38.8%



TOP COMPONENTS AS OF 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
HK ELECTRIC INVESTMENTS LTD	2638 HK Equity	HK	HKD	0.83%
CLP HOLDINGS LTD	2 HK Equity	HK	HKD	0.73%
TELSTRA GROUP LTD	TLS AT Equity	AU	AUD	0.64%
ENGIE SA	ENGI FP Equity	FR	EUR	0.61%
AURIZON HOLDINGS LTD	AZJ AT Equity	AU	AUD	0.61%
WILMAR INTERNATIONAL LTD	WIL SP Equity	SG	SGD	0.59%
ENI SPA	ENI IM Equity	IT	EUR	0.56%
ORANGE SA	ORA FP Equity	FR	EUR	0.56%
NISSHIN SEIFUN GROUP INC	2002 JT Equity	JP	JPY	0.54%
POWER ASSETS HOLDINGS LTD	6 HK Equity	HK	HKD	0.54%

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