

FACTSHEET - Solactive GFS North America Low Volatility USD Index PR AS OF 07-Apr-2026



DESCRIPTION

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

HISTORICAL PERFORMANCE



ANNUAL PERFORMANCE

Year	YTD	2025	2024	2023	2022	2021
Performance	2.04%	9.41%	10.52%	2.61%	-9.38%	21.28%

CHARACTERISTICS

ISIN / WKN	DE000SLOFIF5 / SLOFIF	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .SLNAUP	Last Price	1736.51
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	150		

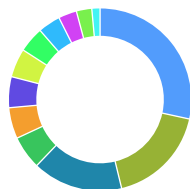
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.83%	3.02%	3.20%	9.10%	2.04%	73.65%
Performance (p.a.)						6.39%
Volatility (p.a.)	9.53%	7.90%	7.99%	8.32%	7.71%	14.83%
High	1785.39	1818.17	1818.17	1818.17	1818.17	1818.17
Low	1706.18	1685.64	1644.99	1594.66	1685.64	824.63
Sharpe Ratio*	-3.48	1.16	0.37	0.67	0.55	0.18
Max. Drawdown	-4.53%	-6.16%	-6.16%	-6.16%	-6.16%	-39.26%
VaR 95 \ 99				-12.3% \ -21.1%		-19.7% \ -40.3%
CVaR 95 \ 99				-17.2% \ -25.4%		-35.8% \ -75.7%

* 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).

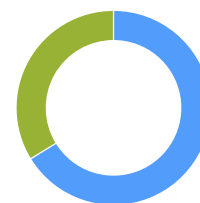
COMPOSITION BY SECTORS

- Finance 28.4%
- Utilities 17.8%
- Consumer Non-Cyclicals 16.0%
- Healthcare 5.9%
- Energy 5.5%
- Industrials 5.5%
- Business Services 5.1%
- Technology 4.5%
- Telecommunications 4.0%
- Consumer Services 3.2%
- Consumer Cyclical 2.7%
- Non-Energy Materials 1.4%



COMPOSITION BY COUNTRIES

- United States 66.2%
- Canada 33.8%



TOP COMPONENTS AS OF 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
CDN. UTILITIES LTD A	CU CT Equity	CA	CAD	1.31%
HYDRO ONE LTD	H CT Equity	CA	CAD	1.13%
FORTIS INC	FTS CT Equity	CA	CAD	1.08%
CANADIAN IMPERIAL BANK OF COMMERCE	CM CT Equity	CA	CAD	1.06%
EMERA INC COM	EMA CT Equity	CA	CAD	1.05%
BANK OF NOVA SCOTIA	BNS CT Equity	CA	CAD	0.99%
NATIONAL BANK OF CANADA	NA CT Equity	CA	CAD	0.97%
TORONTO-DOMINION BANK	TD CT Equity	CA	CAD	0.96%
CHOICE PROPERTIES REI	CHP-U CT Equity	CA	CAD	0.94%
ENBRIDGE INC	ENB CT Equity	CA	CAD	0.93%

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The index is launched on 08-May-2017. All information, including index levels, provided for any date or time period prior to the launch date is back-tested. Back-tested performance is not actual performance, but is hypothetical. The back-test calculations are based on the same or fundamentally the same methodology that was in effect when the index was launched. A back-test calculation means that no actual investment which allowed a tracking of the performance of the Index was possible at any time during the period of the back-test calculation and that as a result any comparison is purely hypothetical. The methodology and the model used for the calculation and back-test calculation of the Index were developed with the advantage of hindsight. In reality, it is not possible to invest with the advantage of hindsight and therefore this performance comparison is purely theoretical.

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