

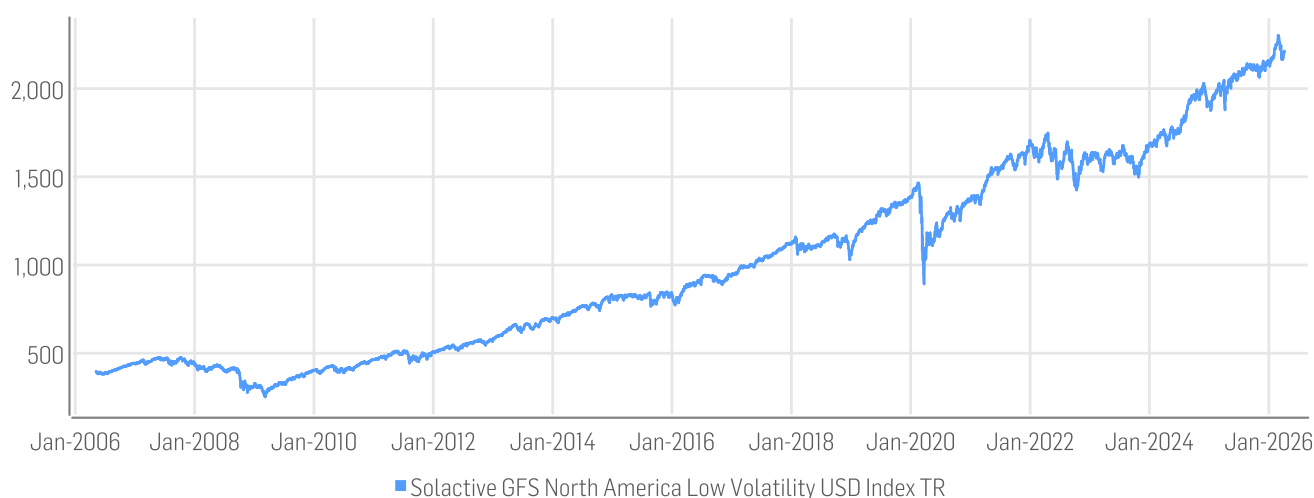
# FACTSHEET - Solactive GFS North America Low Volatility USD Index TR AS OF 07-Apr-2026



## 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 | 2.76% | 12.29% | 13.58% | 5.76% | -6.82% | 24.06% |

## CHARACTERISTICS

|                     |                       |                        |   |
|---------------------|-----------------------|------------------------|---|
| ISIN / WKN          | DE000SLOF1H1 / SLOF1H | Base Value / Base Date | 1000 Points / 08.05.2017                    |
| Bloomberg / Reuters | /..SLNAUT             | Last Price             | 2205.71                                     |
| 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       | 150                   |                        |   |

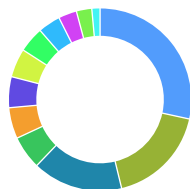
## STATISTICS

| USD                | 30D     | 90D     | 180D    | 360D            | YTD     | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|-----------------|
| Performance        | -2.52%  | 3.70%   | 4.58%   | 11.97%          | 2.76%   | 120.57%         |
| Performance (p.a.) |         |         |         |                 |         | 9.28%           |
| Volatility (p.a.)  | 9.59%   | 7.91%   | 8.00%   | 8.33%           | 7.72%   | 14.84%          |
| High               | 2260.52 | 2300.86 | 2300.86 | 2300.86         | 2300.86 | 2300.86         |
| Low                | 2164.99 | 2126.93 | 2064.40 | 1974.10         | 2126.93 | 892.83          |
| Sharpe Ratio*      | -3.17   | 1.55    | 0.73    | 1.02            | 0.92    | 0.38            |
| Max. Drawdown      | -4.32%  | -5.91%  | -5.91%  | -5.91%          | -5.91%  | -39.05%         |
| VaR 95 \ 99        |         |         |         | -12.0% \ -21.0% |         | -19.5% \ -40.3% |
| CVaR 95 \ 99       |         |         |         | -17.1% \ -25.4% |         | -35.6% \ -75.6% |

\* 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).

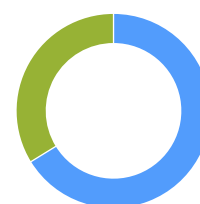
## COMPOSITION BY SECTORS

- 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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