

FACTSHEET - Solactive GFS Global Markets Low Volatility USD Index NTR AS OF 07-Apr-2026



DESCRIPTION

The Solactive GFS Global Markets 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 Global Markets Large & Mid Cap Index that exhibit Low Volatility characteristics.

HISTORICAL PERFORMANCE



ANNUAL PERFORMANCE

Year	YTD	2025	2024	2023	2022
Performance	2.03%	19.97%	7.42%	10.83%	2.57%

CHARACTERISTICS

ISIN / WKN	DE000SLOFXS7 / SLOFXS	Base Value / Base Date	1230.01 Points / 13.06.2022
Bloomberg / Reuters	/ .SLGMUN	Last Price	1838.50
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	09:00 to 22:50 (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 13.06.2022
Index Members	1072		

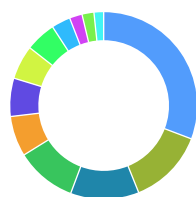
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.70%	1.36%	4.88%	18.93%	2.03%	49.47%
Performance (p.a.)						11.11%
Volatility (p.a.)	11.40%	9.03%	7.36%	6.99%	8.78%	8.49%
High	1873.18	1936.79	1936.79	1936.79	1936.79	1936.79
Low	1797.90	1797.90	1742.03	1571.23	1797.90	1121.28
Sharpe Ratio*	-1.97	0.22	0.88	2.23	0.48	0.88
Max. Drawdown	-4.02%	-7.17%	-7.17%	-7.17%	-7.17%	-13.76%
VaR 95 \ 99				-10.3% \ -18.1%		-12.6% \ -20.2%
CVaR 95 \ 99				-14.7% \ -22.3%		-19.1% \ -34.7%

* 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).

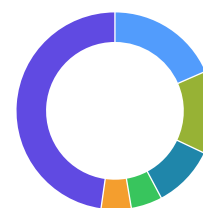
COMPOSITION BY SECTORS

- Finance 30.8%
- Consumer Non-Cyclicals 13.1%
- Utilities 11.8%
- Industrials 10.4%
- Non-Energy Materials 7.0%
- Healthcare 6.6%
- Energy 5.8%
- Telecommunications 5.3%
- Consumer Cyclicals 3.3%
- Technology 2.2%
- Business Services 2.1%
- Consumer Services 1.7%



COMPOSITION BY COUNTRIES

- China 18.5%
- United States 13.6%
- Japan 10.2%
- Canada 5.1%
- India 4.9%
- Others 47.7%



TOP COMPONENTS AS OF 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
INTERNATIONAL HOLDINGS CO PJSC	IHC DH Equity	AE	AED	0.33%
TISCO FINANCIAL GROUP PCL	TISCO TB Equity	TH	THB	0.25%
HK ELECTRIC INVESTMENTS LTD	2638 HK Equity	HK	HKD	0.23%
CLP HOLDINGS LTD	2 HK Equity	HK	HKD	0.20%
HENGYI PETROCHEMICAL CO -A	000703 C2 Equity	CN	CNH	0.19%
KLCC PROPERTY HOLDINGS BERHAD	KLCCSS MK Equity	MY	MYR	0.19%
TELSTRA GROUP LTD	TLS AT Equity	AU	AUD	0.18%
CDN. UTILITIES LTD A	CU CT Equity	CA	CAD	0.18%
ENGIE SA	ENGI FP Equity	FR	EUR	0.17%
AURIZON HOLDINGS LTD	AZJ AT Equity	AU	AUD	0.17%

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