

FACTSHEET - Solactive GFS Developed Markets Low Volatility USD Index TR

AS OF 07-Apr-2026



DESCRIPTION

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

HISTORICAL PERFORMANCE



ANNUAL PERFORMANCE

Year	YTD	2025	2024	2023	2022	2021
Performance	3.10%	23.01%	6.58%	10.36%	-10.41%	11.73%

CHARACTERISTICS

ISIN / WKN	DE000SLOFYB1 / SLOFYB	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .SLDMUT	Last Price	1894.59
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	421		

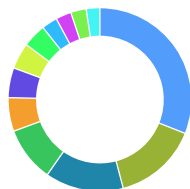
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.31%	2.92%	6.67%	20.01%	3.10%	89.46%
Performance (p.a.)						7.43%
Volatility (p.a.)	10.94%	9.38%	7.93%	7.81%	9.09%	11.83%
High	1916.63	2000.35	2000.35	2000.35	2000.35	2000.35
Low	1846.90	1840.88	1763.43	1607.71	1837.67	850.88
Sharpe Ratio*	-1.69	0.93	1.31	2.13	0.94	0.32
Max. Drawdown	-3.79%	-7.67%	-7.67%	-7.67%	-7.67%	-35.95%
VaR 95 \ 99				-12.0% \ -18.2%		-15.7% \ -31.3%
CVaR 95 \ 99				-16.6% \ -26.6%		-28.1% \ -58.4%

* 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).

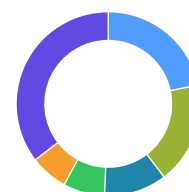
COMPOSITION BY SECTORS

- Finance 31.0%
- Consumer Non-Cyclicals 14.9%
- Utilities 13.8%
- Industrials 9.7%
- Telecommunications 5.9%
- Non-Energy Materials 5.3%
- Healthcare 4.6%
- Energy 4.2%
- Consumer Cyclical 2.8%
- Consumer Services 2.7%
- Business Services 2.7%
- Technology 2.4%



COMPOSITION BY COUNTRIES

- United States 21.7%
- Japan 17.9%
- Canada 11.0%
- Australia 7.3%
- United Kingdom 6.6%
- Others 35.4%



TOP COMPONENTS AS OF 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
HK ELECTRIC INVESTMENTS LTD	2638 HK Equity	HK	HKD	0.55%
CLP HOLDINGS LTD	2 HK Equity	HK	HKD	0.48%
CDN. UTILITIES LTD A	CU CT Equity	CA	CAD	0.44%
TELSTRA GROUP LTD	TLS AT Equity	AU	AUD	0.42%
ENGIE SA	ENGI FP Equity	FR	EUR	0.40%
AURIZON HOLDINGS LTD	AZJ AT Equity	AU	AUD	0.40%
WILMAR INTERNATIONAL LTD	WIL SP Equity	SG	SGD	0.39%
HYDRO ONE LTD	H CT Equity	CA	CAD	0.38%
ENI SPA	ENI IM Equity	IT	EUR	0.37%
FORTIS INC	FTS CT Equity	CA	CAD	0.37%

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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.

Past performance should not be considered as indication or guarantee of any future results. Charts and graphs are provided for illustrative purposes.

This info service is offered exclusively by Solactive AG, Platz der Einheit 1, D-60327 Frankfurt am Main | E-Mail: indexing@solactive.com

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