

FACTSHEET - Solactive GFS Developed Markets Europe Low Volatility USD Index NTR

AS OF 07-Apr-2026



DESCRIPTION

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

HISTORICAL PERFORMANCE



ANNUAL PERFORMANCE

Year	YTD	2025	2024	2023	2022	2021
Performance	4.11%	34.53%	2.72%	18.08%	-20.53%	15.03%

CHARACTERISTICS

ISIN / WKN	DE000SLOFZC6 / SLOFZC	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/..SLEUUN	Last Price	1909.64
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net 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	123		

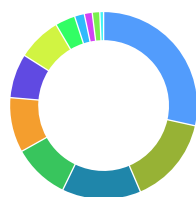
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	0.26%	4.09%	9.23%	25.32%	4.11%	90.96%
Performance (p.a.)						7.53%
Volatility (p.a.)	15.83%	15.04%	12.00%	11.45%	14.52%	15.39%
High	1925.00	2029.75	2029.75	2029.75	2029.75	2029.75
Low	1836.04	1826.84	1724.82	1562.39	1826.84	797.46
Sharpe Ratio*	-0.03	0.93	1.33	1.93	0.88	0.25
Max. Drawdown	-4.62%	-9.54%	-9.54%	-9.54%	-9.54%	-34.34%
VaR 95 \ 99				-17.6% \ -30.7%		-23.1% \ -47.6%
CVaR 95 \ 99				-26.2% \ -47.9%		-37.2% \ -68.2%

* 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).

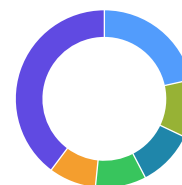
COMPOSITION BY SECTORS

- Finance 28.5%
- Consumer Non-Cyclicals 15.1%
- Utilities 13.6%
- Non-Energy Materials 9.7%
- Telecommunications 9.5%
- Energy 7.6%
- Industrials 7.6%
- Healthcare 3.5%
- Business Services 1.7%
- Technology 1.4%
- Consumer Services 1.3%
- Consumer Cyclicals 0.6%



COMPOSITION BY COUNTRIES

- United Kingdom 21.5%
- Sweden 10.5%
- France 10.3%
- Norway 9.3%
- Switzerland 8.6%
- Others 39.8%



TOP COMPONENTS AS OF 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
ENGIE SA	ENGI FP Equity	FR	EUR	1.37%
ORANGE SA	ORA FP Equity	FR	EUR	1.27%
ENI SPA	ENI IM Equity	IT	EUR	1.27%
SNAM SPA	SRG IM Equity	IT	EUR	1.23%
SWISSCOM AG	SCMN SE Equity	CH	CHF	1.21%
TELIA CO AB	TELIA SS Equity	SE	SEK	1.12%
TOTALENERGIES SE	TTE FP Equity	FR	EUR	1.12%
ROYAL KPN NV	KPN NA Equity	NL	EUR	1.12%
YARA INTERNATIONAL ASA	YAR NO Equity	NO	NOK	1.12%
IBERDROLA SA	IBE SQ Equity	ES	EUR	1.10%

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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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