

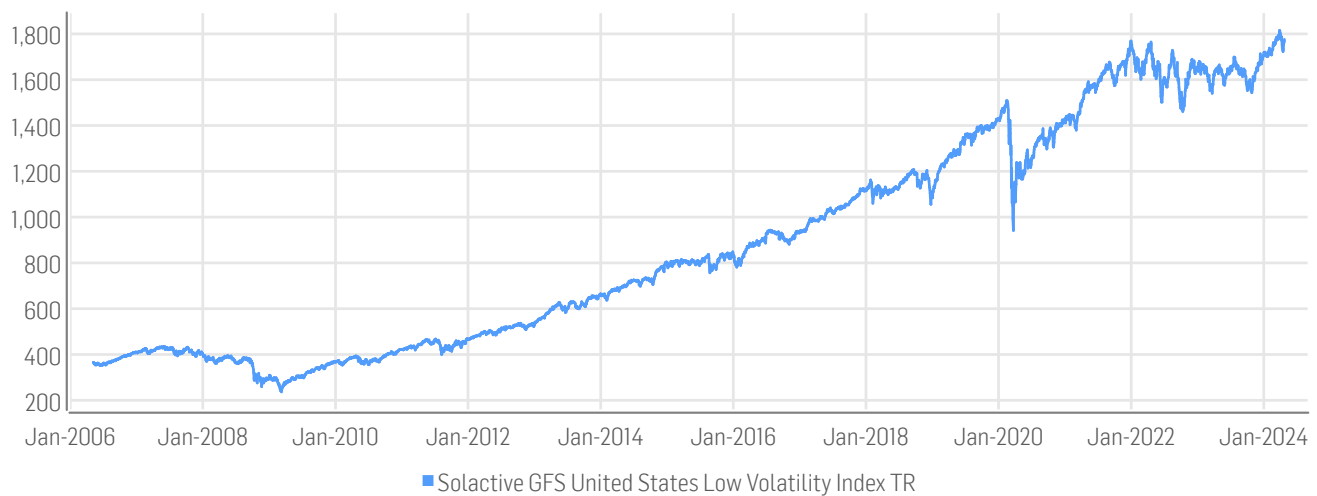
# FACTSHEET - AS OF 24-Apr-2024

## Solactive GFS United States Low Volatility Index TR

### DESCRIPTION

The Solactive GFS United States 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 United States Large & Mid Cap Index that exhibit Low Volatility characteristics.

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLOF0F7 / SLOF0F	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .SLUSUT	Last Price	1775.99
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	145		

## STATISTICS

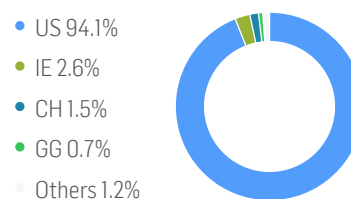
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.34%	3.44%	15.09%	7.07%	4.17%	77.60%
Performance (p.a.)						8.60%
Volatility (p.a.)	10.28%	8.74%	9.27%	9.37%	8.31%	16.77%
High	1814.84	1814.84	1814.84	1814.84	1814.84	1814.84
Low	1722.79	1707.85	1543.09	1543.09	1701.33	941.55
Sharpe Ratio*	-0.91	1.08	2.99	0.20	1.00	0.20
Max. Drawdown	-5.07%	-5.07%	-5.07%	-9.18%	-5.07%	-37.58%
VaR 95 \ 99				-16.7% \ -21.5%		-21.4% \ -46.2%
CVaR 95 \ 99				-19.7% \ -23.6%		-40.9% \ -82.9%

\* 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 CURRENCIES



## COMPOSITION BY COUNTRIES



## TOP COMPONENTS AS OF 24-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
WASTE MANAGEMENT INC	WM UN Equity	US	USD	1.04%
REPUBLIC SERVICES INC	RSG UN Equity	US	USD	1.02%
COCA-COLA CO/THE	KO UN Equity	US	USD	1.01%
COLGATE-PALMOLIVE CO	CL UN Equity	US	USD	0.98%
GENERAL DYNAMICS	GD UN Equity	US	USD	0.96%
PROCTER & GAMBLE CO	PG UN Equity	US	USD	0.94%
MCDONALDS CORP	MCD UN Equity	US	USD	0.93%
PEPSICO INC	PEP UN Equity	US	USD	0.93%
INTERNATIONAL BUSINESS MACHINES CORP	IBM UN Equity	US	USD	0.92%
BOSTON SCIENTIFIC CORP	BSX UN Equity	US	USD	0.91%

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