

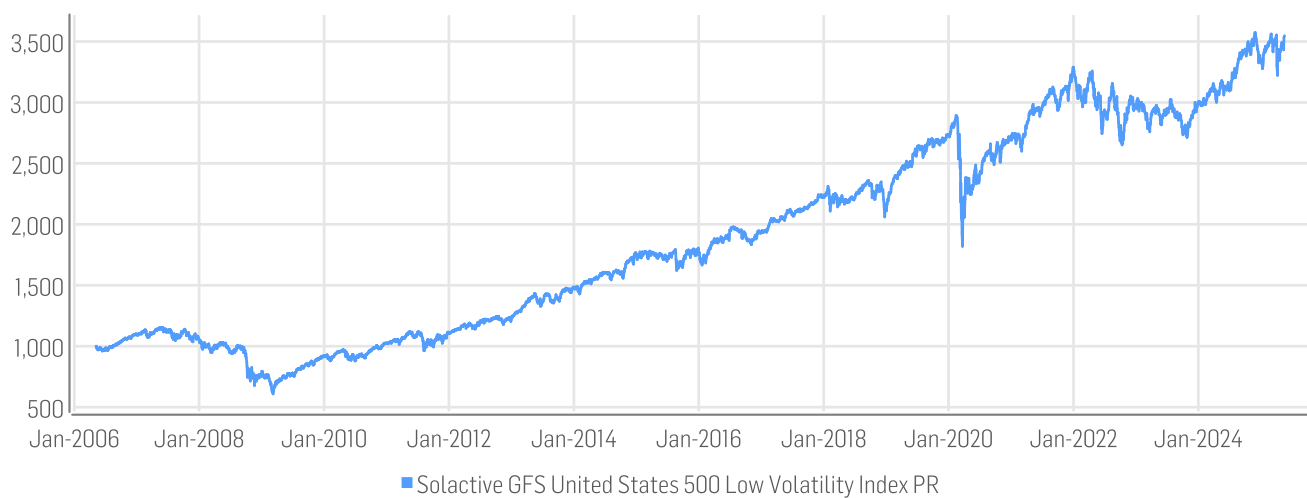
FACTSHEET - Solactive GFS United States 500 Low Volatility Index PR AS OF 19-May-2025



DESCRIPTION

The Solactive GFS United States 500 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 500 Index that exhibit Low Volatility characteristics.

HISTORICAL PERFORMANCE



ANNUAL PERFORMANCE

Year	YTD	2024	2023	2022	2021	2020
Performance	6.05%	12.13%	0.73%	-9.98%	20.68%	-0.47%

CHARACTERISTICS

ISIN / WKN	DE000SLOFOX0 / SLOFOX	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	/ .SLU5UP	Last Price	3547.81
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price 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	153		

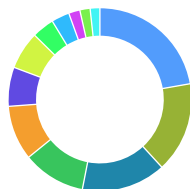
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	4.06%	1.88%	2.11%	13.53%	6.05%	254.78%
Performance (p.a.)						6.88%
Volatility (p.a.)	14.62%	20.53%	16.64%	13.44%	17.99%	15.96%
High	3547.81	3562.13	3573.70	3573.70	3562.13	3573.70
Low	3346.07	3222.27	3222.27	3060.76	3222.27	608.77
Sharpe Ratio*	3.97	0.17	0.00	0.70	0.69	0.16
Max. Drawdown	-1.86%	-9.54%	-9.83%	-9.83%	-9.54%	-47.25%
VaR 95 \ 99				-16.3% \ -33.7%		-22.2% \ -46.8%
CVaR 95 \ 99				-31.3% \ -65.3%		-39.0% \ -72.7%

* 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).

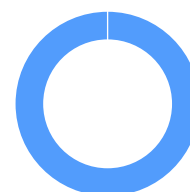
COMPOSITION BY SECTORS

- Finance 22.2%
- Utilities 16.0%
- Consumer Non-Cyclicals 14.9%
- Industrials 11.1%
- Healthcare 9.6%
- Business Services 6.9%
- Technology 6.7%
- Non-Energy Materials 3.9%
- Consumer Services 3.2%
- Consumer Cyclicals 2.0%
- Telecommunications 1.8%
- Energy 1.7%



COMPOSITION BY COUNTRIES

- United States 100.0%



TOP COMPONENTS AS OF 19-May-2025

Company	Ticker	Country	Currency	Index Weight (%)
EVERGY INC	EVRG UN Equity	US	USD	0.89%
MARSH & MCLENNAN COS	MMC UN Equity	US	USD	0.86%
ATMOS ENERGY CORP	ATO UN Equity	US	USD	0.86%
CME GROUP INC	CME UN Equity	US	USD	0.85%
COCA-COLA CO/THE	KO UN Equity	US	USD	0.84%
INTERCONTINENTAL EXCHANGE INC	ICE UN Equity	US	USD	0.82%
CMS ENERGY CORP	CMS UN Equity	US	USD	0.81%
WEC ENERGY GROUP INC	WEC UN Equity	US	USD	0.80%
PPL CORP	PPL UN Equity	US	USD	0.79%
REPUBLIC SERVICES INC	RSG UN Equity	US	USD	0.79%

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