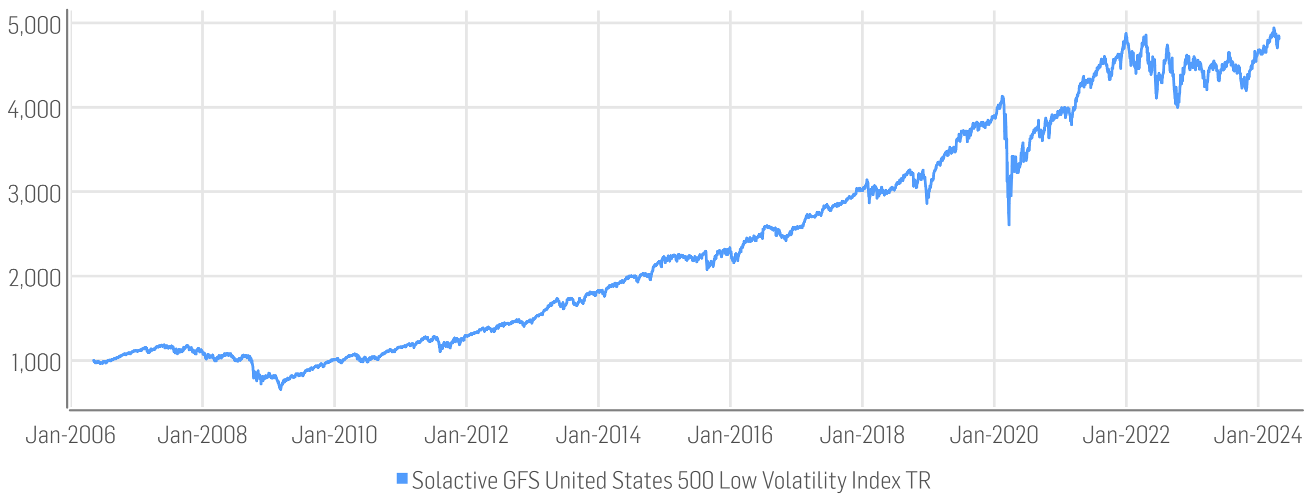
FACTSHEET - AS OF 26-Apr-2024
Solactive GFS United States 500 Low Volatility Index TR

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



CHARACTERISTICS

ISIN / WKN	DE000SL0F0Z5 / SL0F0Z	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	/ .SLU5UT	Last Price	4812.32
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	151		

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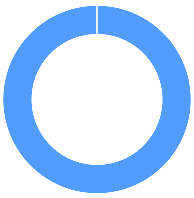
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.27%	3.05%	14.65%	6.88%	3.67%	381.23%
Performance (p.a.)						9.14%
Volatility (p.a.)	10.39%	8.69%	9.12%	9.58%	8.35%	16.11%
High	4940.58	4940.58	4940.58	4940.58	4940.58	4940.58
Low	4703.32	4650.87	4234.46	4197.28	4628.67	655.18
Sharpe Ratio*	-2.86	0.88	2.92	0.17	0.77	0.24
Max. Drawdown	-4.80%	-4.80%	-4.80%	-9.71%	-4.80%	-44.67%
VaR 95 \ 99				-16.4% \ -21.6%		-22.2% \ -47.0%
CVaR 95 \ 99				-19.8% \ -23.1%		-39.3% \ -72.6%

* 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).

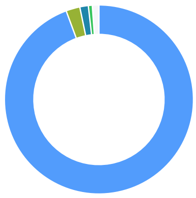
COMPOSITION BY CURRENCIES

- USD 100.0%



COMPOSITION BY COUNTRIES

- US 94.4%
- IE 2.4%
- CH 1.5%
- GG 0.7%
- Others 1.1%



TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
WASTE MANAGEMENT INC	WM UN Equity	US	USD	1.00%
REPUBLIC SERVICES INC	RSG UN Equity	US	USD	0.98%
COCA-COLA CO/THE	KO UN Equity	US	USD	0.98%
COLGATE-PALMOLIVE CO	CL UN Equity	US	USD	0.97%
GENERAL DYNAMICS	GD UN Equity	US	USD	0.94%
PROCTER & GAMBLE CO	PG UN Equity	US	USD	0.90%
MCDONALDS CORP	MCD UN Equity	US	USD	0.89%
PEPSICO INC	PEP UW Equity	US	USD	0.89%
BOSTON SCIENTIFIC CORP	BSX UN Equity	US	USD	0.89%
CENCORA INC	COR UN Equity	US	USD	0.88%

DISCLAIMER