

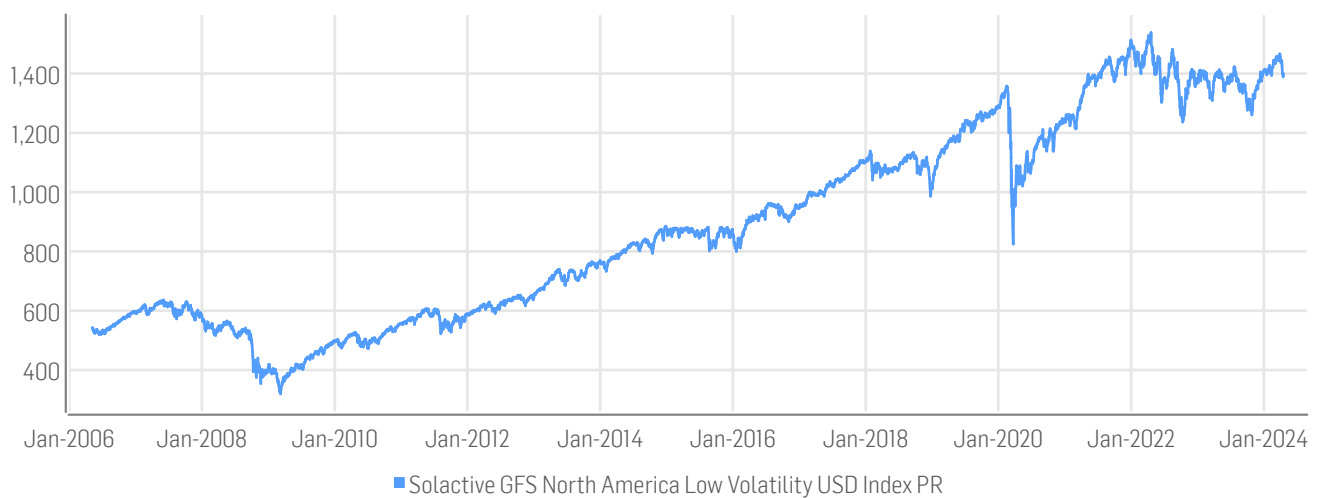
# FACTSHEET - AS OF 18-Apr-2024

## Solactive GFS North America Low Volatility USD Index PR

### DESCRIPTION

The Solactive GFS North America 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 North America Large & Mid Cap Index that exhibit Low Volatility characteristics.

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

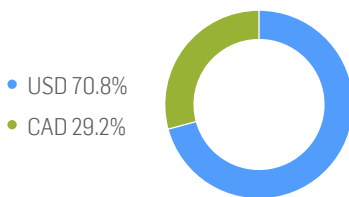
ISIN / WKN	DE000SLOFIF5 / SLOFIF	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .SLNAUP	Last Price	1399.91
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price Return	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 08.05.2006
Index Members	171		

## STATISTICS

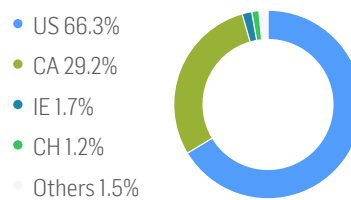
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-3.59%	-0.46%	9.58%	-0.40%	-0.53%	39.99%
Performance (p.a.)						4.96%
Volatility (p.a.)	8.77%	8.51%	9.15%	9.44%	8.03%	15.95%
High	1466.18	1466.18	1466.18	1466.18	1466.18	1538.45
Low	1389.03	1389.03	1260.39	1260.39	1389.03	824.63
Sharpe Ratio*	-4.70	-0.84	1.65	-0.61	-0.88	-0.02
Max. Drawdown	-5.26%	-5.26%	-5.26%	-11.42%	-5.26%	-39.26%
VaR 95 \ 99				-17.0% \ -23.0%		-21.3% \ -44.4%
CVaR 95 \ 99				-21.0% \ -25.8%		-39.0% \ -82.3%

\* 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 18-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
ROYAL BANK OF CANADA	RY CT Equity	CA	CAD	0.86%
WASTE MANAGEMENT INC	WM UN Equity	US	USD	0.84%
REPUBLIC SERVICES INC	RSG UN Equity	US	USD	0.83%
GENERAL DYNAMICS	GD UN Equity	US	USD	0.81%
COCA-COLA CO/THE	KO UN Equity	US	USD	0.80%
COLGATE-PALMOLIVE CO	CL UN Equity	US	USD	0.79%
SUN LIFE FINANCIAL INC	SLF CT Equity	CA	CAD	0.78%
LOBLAW COMPANIES LTD.	L CT Equity	CA	CAD	0.78%
MANULIFE FINANCIAL CORP	MFC CT Equity	CA	CAD	0.78%
NATIONAL BANK OF CANADA	NA CT Equity	CA	CAD	0.76%

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