

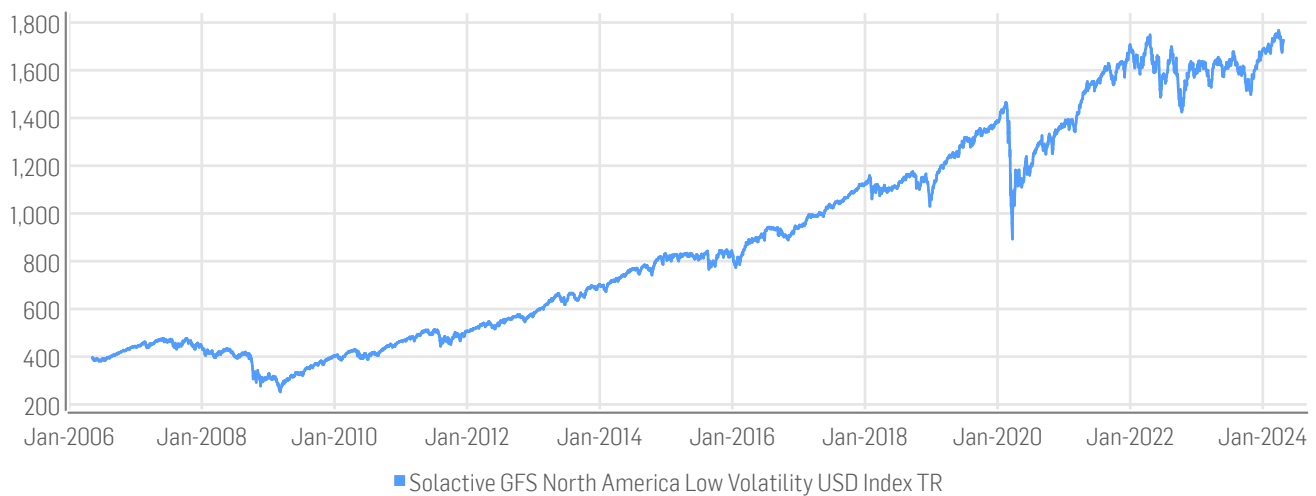
# FACTSHEET - AS OF 24-Apr-2024

## Solactive GFS North America Low Volatility USD Index TR

### 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

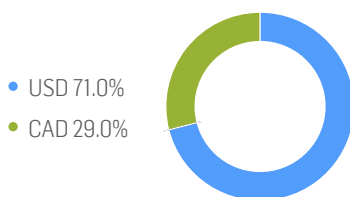
ISIN / WKN	DE000SLOFIH1 / SLOFIH	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .SLNAUT	Last Price	1726.16
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Total Return	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 08.05.2006
Index Members	171		

## STATISTICS

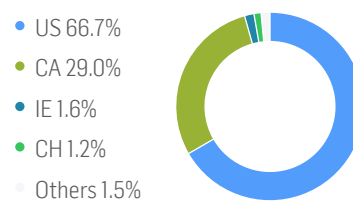
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.78%	2.25%	15.24%	4.67%	2.57%	72.62%
Performance (p.a.)						8.16%
Volatility (p.a.)	9.79%	8.73%	9.23%	9.42%	8.17%	15.95%
High	1766.48	1766.48	1766.48	1766.48	1766.48	1766.48
Low	1675.03	1670.83	1497.90	1497.90	1670.22	892.83
Sharpe Ratio*	-1.47	0.47	3.04	-0.06	0.36	0.18
Max. Drawdown	-5.18%	-5.18%	-5.18%	-10.73%	-5.18%	-39.05%
VaR 95 \ 99				-16.7% \ -22.8%		-21.0% \ -44.2%
CVaR 95 \ 99				-20.8% \ -25.7%		-38.9% \ -82.1%

\* 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 (%)
ROYAL BANK OF CANADA	RY CT Equity	CA	CAD	0.85%
WASTE MANAGEMENT INC	WM UN Equity	US	USD	0.84%
REPUBLIC SERVICES INC	RSG UN Equity	US	USD	0.83%
COCA-COLA CO/THE	KO UN Equity	US	USD	0.82%
COLGATE-PALMOLIVE CO	CL UN Equity	US	USD	0.79%
LOBLAW COMPANIES LTD.	L CT Equity	CA	CAD	0.79%
SUN LIFE FINANCIAL INC	SLF CT Equity	CA	CAD	0.78%
GENERAL DYNAMICS	GD UN Equity	US	USD	0.78%
MANULIFE FINANCIAL CORP	MFC CT Equity	CA	CAD	0.78%
PROCTER & GAMBLE CO	PG UN Equity	US	USD	0.76%

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