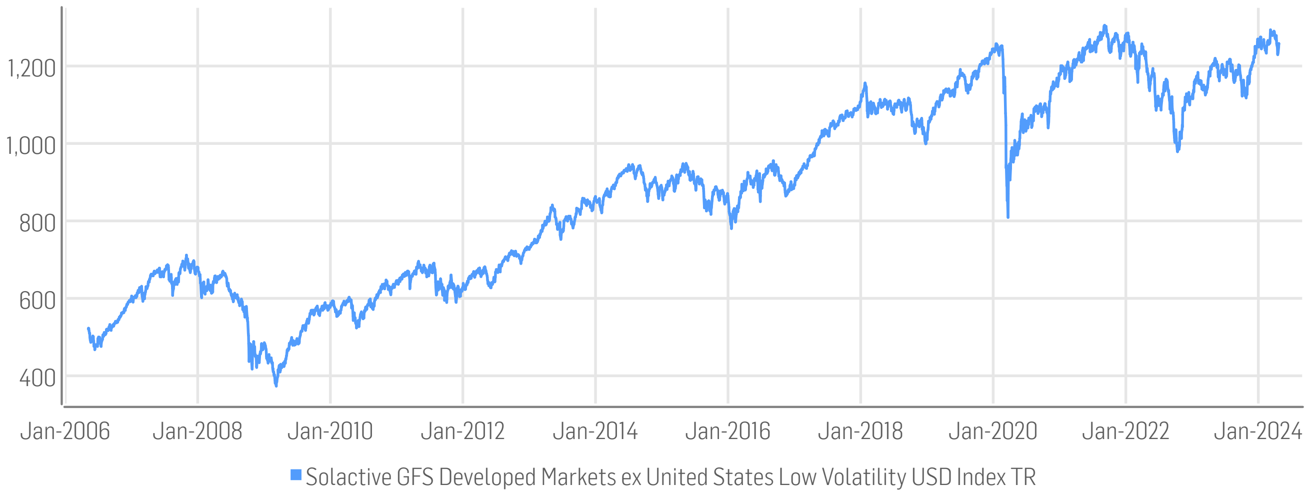
FACTSHEET - AS OF 24-Apr-2024
Solactive GFS Developed Markets ex United States Low Volatility USD Index TR

DESCRIPTION

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

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SL0F2K3 / SL0F2K
Bloomberg / Reuters	/ .SLXUUT
Index Calculator	Solactive AG
Index Type	Total Return
Index Currency	USD
Index Members	309

Base Value / Base Date	1000 Points / 08.05.2017
Last Price	1257.37
Dividends	Reinvested
Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
History	Available daily back to 08.05.2006

STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.06%	0.27%	11.92%	4.16%	-0.97%	25.74%
Performance (p.a.)						3.34%
Volatility (p.a.)	9.43%	8.15%	9.12%	9.20%	8.46%	12.46%
High	1290.10	1293.73	1293.73	1293.73	1293.73	1305.39
Low	1229.13	1229.13	1123.41	1117.55	1229.13	808.83
Sharpe Ratio*	-2.94	-0.51	2.23	-0.12	-0.98	-0.16
Max. Drawdown	-4.73%	-4.99%	-4.99%	-8.41%	-4.99%	-35.69%
VaR 95 \ 99				-16.2% \ -21.0%		-17.7% \ -31.1%
CVaR 95 \ 99				-19.0% \ -22.4%		-29.5% \ -57.8%

* 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

- JPY 31.4%
- EUR 19.0%
- CAD 14.1%
- GBP 8.5%
- Others 26.9%

COMPOSITION BY COUNTRIES

- JP 31.4%
- CA 14.1%
- AU 8.5%
- GB 8.5%
- Others 37.5%

TOP COMPONENTS AS OF 24-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
MCDONALDS HOLDING CO JAPAN ORD	2702 JT Equity	JP	JPY	0.61%
SOFTBANK CORP	9434 JT Equity	JP	JPY	0.58%
OVERSEA-CHINESE BANKING CORP	OCBC SP Equity	SG	SGD	0.51%
ROYAL KPN NV	KPN NA Equity	NL	EUR	0.48%
UNIPOLSAI ASSICURAZIONI SPA	US IM Equity	IT	EUR	0.45%
ROYAL BANK OF CANADA	RY CT Equity	CA	CAD	0.45%
OSAKA GAS CO LTD	9532 JT Equity	JP	JPY	0.43%
DANONE SA	BN FP Equity	FR	EUR	0.43%
TELEKOM AUSTRIA AG	TKA AV Equity	AT	EUR	0.42%
KEWPIE (QP) CORP ORD	2809 JT Equity	JP	JPY	0.42%

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The index is launched on 08-May-2017. All information, including index levels, provided for any date or time period prior to the launch date is back-tested. Back-tested performance is not actual performance, but is hypothetical. The back-test calculations are based on the same or fundamentally the same methodology that was in effect when the index was launched. A back-test calculation means that no actual investment which allowed a tracking of the performance of the Index was possible at any time during the period of the back-test calculation and that as a result any comparison is purely hypothetical. The methodology and the model used for the calculation and back-test calculation of the Index were developed with the advantage of hindsight. In reality, it is not possible to invest with the advantage of hindsight and therefore this performance comparison is purely theoretical.

Past performance should not be considered as indication or guarantee of any future results. Charts and graphs are provided for illustrative purposes.

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