

# FACTSHEET - AS OF 26-Apr-2024

## Solactive GFS Developed Markets Low Volatility USD Index PR

### DESCRIPTION

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

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLOFX91 / SLOFX9	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .SLDMUP	Last Price	1125.37
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	455		

## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-3.62%	-0.75%	9.96%	0.92%	-1.47%	12.54%
Performance (p.a.)						1.71%
Volatility (p.a.)	8.95%	7.35%	7.83%	8.09%	7.32%	12.46%
High	1167.62	1167.62	1167.62	1167.62	1167.62	1241.48
Low	1108.40	1108.40	1027.10	1021.73	1108.40	780.11
Sharpe Ratio*	-4.63	-1.13	2.03	-0.54	-1.33	-0.29
Max. Drawdown	-5.07%	-5.07%	-5.07%	-9.35%	-5.07%	-36.18%
VaR 95 \ 99				-14.7% \ -17.9%		-16.8% \ -31.7%
CVaR 95 \ 99				-17.1% \ -20.3%		-29.9% \ -61.4%

\* 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).

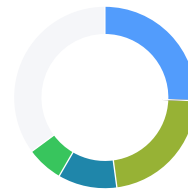
## COMPOSITION BY CURRENCIES

- JPY 25.6%
- USD 24.1%
- EUR 14.4%
- CAD 10.5%
- Others 25.4%



## COMPOSITION BY COUNTRIES

- JP 25.6%
- US 22.3%
- CA 10.5%
- AU 6.5%
- Others 35.1%



## TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
MCDONALDS HOLDING CO JAPAN ORD	2702 JT Equity	JP	JPY	0.42%
SOFTBANK CORP	9434 JT Equity	JP	JPY	0.41%
OVERSEA-CHINESE BANKING CORP	OCBC SP Equity	SG	SGD	0.36%
ROYAL KPN NV	KPN NA Equity	NL	EUR	0.34%
ROYAL BANK OF CANADA	RY CT Equity	CA	CAD	0.32%
UNIPOLSAI ASSICURAZIONI SPA	US IM Equity	IT	EUR	0.32%
WASTE MANAGEMENT INC	WM UN Equity	US	USD	0.31%
REPUBLIC SERVICES INC	RSG UN Equity	US	USD	0.31%
COCA-COLA CO/THE	KO UN Equity	US	USD	0.31%
COLGATE-PALMOLIVE CO	CL UN Equity	US	USD	0.30%

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