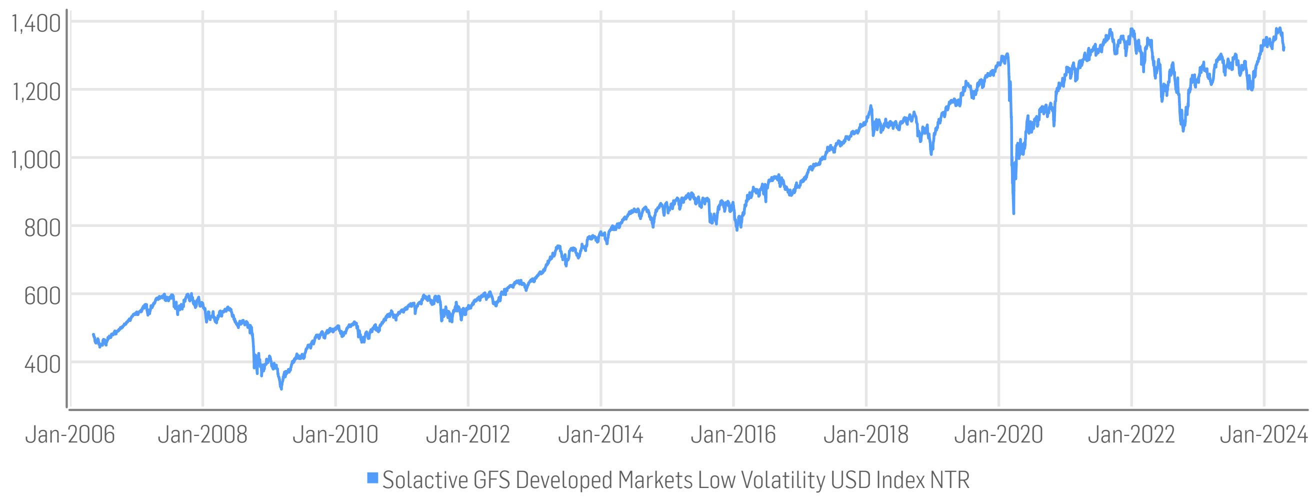
FACTSHEET - AS OF 19-Apr-2024
Solactive GFS Developed Markets Low Volatility USD Index NTR

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	DE000SL0FYA3 / SL0FYA
Bloomberg / Reuters	/ .SLDMUN
Index Calculator	Solactive AG
Index Type	Net Total Return
Index Currency	USD
Index Members	455

Base Value / Base Date	1000 Points / 08.05.2017
Last Price	1323.78
Dividends	Reinvested
Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
History	Available daily back to 08.05.2006

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STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-3.28%	-0.48%	10.14%	2.62%	-1.56%	32.38%
Performance (p.a.)						4.12%
Volatility (p.a.)	7.65%	6.91%	7.66%	7.98%	7.09%	12.47%
High	1380.59	1380.59	1380.59	1380.59	1380.59	1380.59
Low	1315.21	1315.21	1198.25	1198.25	1315.21	835.03
Sharpe Ratio*	-5.05	-1.05	2.13	-0.33	-1.45	-0.10
Max. Drawdown	-4.74%	-4.74%	-4.74%	-8.10%	-4.74%	-35.99%
VaR 95 \ 99				-14.6% \ -17.7%		-16.8% \ -31.6%
CVaR 95 \ 99				-17.1% \ -20.3%		-29.7% \ -61.3%

* 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

- JPY 25.7%
- USD 24.3%
- EUR 14.4%
- CAD 10.5%
- Others 25.1%

COMPOSITION BY COUNTRIES

- JP 25.7%
- US 22.4%
- CA 10.5%
- AU 6.5%
- Others 34.9%

TOP COMPONENTS AS OF 19-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
MCDONALDS HOLDING CO JAPAN ORD	2702 JT Equity	JP	JPY	0.43%
SOFTBANK CORP	9434 JT Equity	JP	JPY	0.40%
OVERSEA-CHINESE BANKING CORP	OCBC SP Equity	SG	SGD	0.35%
ROYAL KPN NV	KPN NA Equity	NL	EUR	0.33%
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	0.30%
GENERAL DYNAMICS	GD UN Equity	US	USD	0.30%

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