

FACTSHEET - AS OF 25-Apr-2024

Solactive GFS Developed Markets Low Volatility USD Index TR

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 | DE000SLOFYB1 / SLOFYB | Base Value / Base Date | 1000 Points / 08.05.2017 |
| Bloomberg / Reuters | / .SLDMUT | Last Price | 1399.58 |
| 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 | 455 | | |

STATISTICS

| USD | 30D | 90D | 180D | 360D | YTD | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|-----------------|
| Performance | -2.16% | 0.50% | 11.96% | 3.92% | -0.15% | 39.96% |
| Performance (p.a.) | | | | | | 4.94% |
| Volatility (p.a.) | 8.86% | 7.28% | 7.84% | 8.08% | 7.31% | 12.46% |
| High | 1440.66 | 1440.66 | 1440.66 | 1440.66 | 1440.66 | 1440.66 |
| Low | 1373.49 | 1373.49 | 1254.54 | 1247.70 | 1373.49 | 850.88 |
| Sharpe Ratio* | -3.23 | -0.45 | 2.61 | -0.16 | -0.79 | -0.03 |
| Max. Drawdown | -4.66% | -4.66% | -4.66% | -7.97% | -4.66% | -35.95% |
| VaR 95 \ 99 | | | | -14.6% \ -17.6% | | -16.8% \ -31.6% |
| CVaR 95 \ 99 | | | | -17.0% \ -20.3% | | -29.7% \ -61.2% |

* 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 24.2%
- EUR 14.4%
- CAD 10.4%
- Others 25.4%



COMPOSITION BY COUNTRIES

- JP 25.6%
- US 22.4%
- CA 10.4%
- AU 6.6%
- Others 35.0%



TOP COMPONENTS AS OF 25-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 | 0.36% |
| ROYAL KPN NV | KPN NA Equity | NL | EUR | 0.34% |
| WASTE MANAGEMENT INC | WM UN Equity | US | USD | 0.32% |
| UNIPOLSAI ASSICURAZIONI SPA | US IM Equity | IT | EUR | 0.32% |
| ROYAL BANK OF CANADA | RY CT Equity | CA | CAD | 0.32% |
| REPUBLIC SERVICES INC | RSG UN Equity | US | USD | 0.31% |
| COCA-COLA CO/THE | KO UN Equity | US | USD | 0.31% |
| DANONE SA | BN FP Equity | FR | EUR | 0.30% |

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