

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



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CHARACTERISTICS

ISIN / WKN	DE000SL0FYB1 / SL0FYB	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		





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STATISTICS

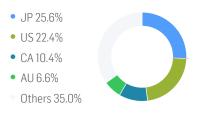
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.16%	0.50%	11.96%	3.92%	-0.15%	39.96%
Performance (p.a.)						4.94%
Volatility (p.a.)	8.86%	7.28%	7.84%	8.08%	7.31%	12.46%
High	1440.66	1440.66	1440.66	1440.66	1440.66	1440.66
Low	1373.49	1373.49	1254.54	1247.70	1373.49	850.88
Sharpe Ratio*	-3.23	-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



COMPOSITION BY COUNTRIES



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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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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