

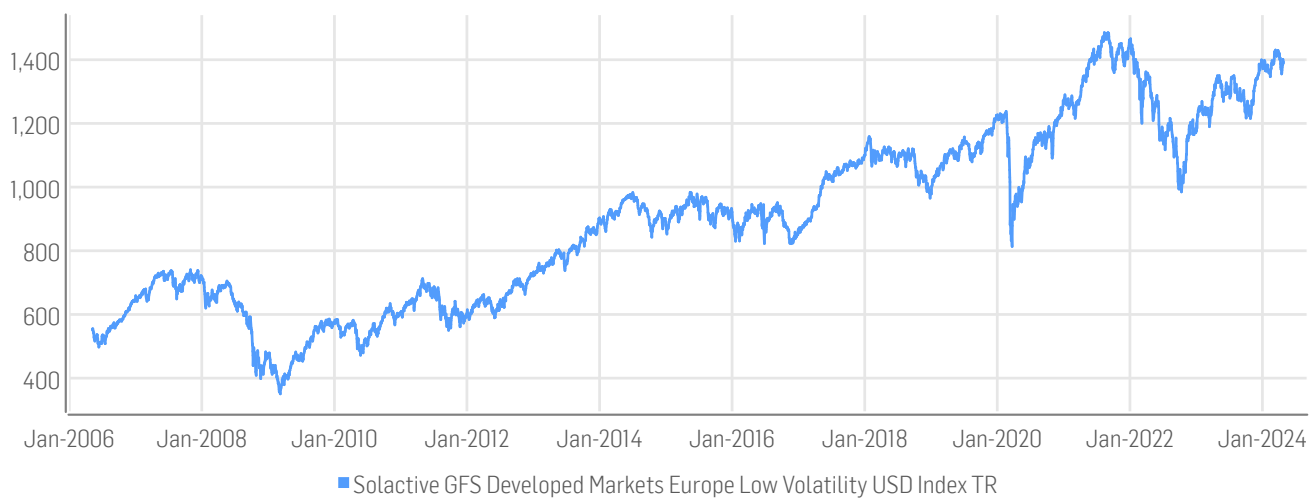
FACTSHEET - AS OF 26-Apr-2024

Solactive GFS Developed Markets Europe Low Volatility USD Index TR

DESCRIPTION

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

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOFZD4 / SLOFZD	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .SLEUUT	Last Price	1393.30
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	133		

STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.54%	0.70%	14.63%	4.90%	-0.02%	39.33%
Performance (p.a.)						4.88%
Volatility (p.a.)	10.17%	8.96%	10.26%	11.25%	9.69%	15.97%
High	1429.60	1430.65	1430.65	1430.65	1430.65	1485.47
Low	1355.28	1346.69	1227.07	1215.47	1346.69	813.37
Sharpe Ratio*	-3.17	-0.27	2.59	-0.03	-0.55	-0.03
Max. Drawdown	-5.20%	-5.27%	-5.27%	-9.99%	-5.27%	-34.30%
VaR 95 \ 99				-17.8% \ -25.4%		-24.1% \ -49.1%
CVaR 95 \ 99				-22.9% \ -28.6%		-38.5% \ -68.3%

* 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).

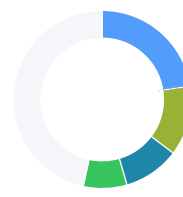
COMPOSITION BY CURRENCIES

- EUR 54.5%
- GBP 23.2%
- SEK 7.9%
- CHF 7.8%
- Others 6.6%



COMPOSITION BY COUNTRIES

- GB 22.6%
- FR 12.7%
- DE 10.2%
- SE 7.9%
- Others 46.6%



TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
ROYAL KPN NV	KPN NA Equity	NL	EUR	1.14%
UNIPOLSAI ASSICURAZIONI SPA	US IM Equity	IT	EUR	1.07%
UNILEVER PLC	ULVR LN Equity	GB	GBP	1.01%
TELEKOM AUSTRIA AG	TKA AV Equity	AT	EUR	1.01%
DANONE SA	BN FP Equity	FR	EUR	0.99%
SAFRAN SA	SAF FP Equity	FR	EUR	0.99%
HENKEL AG & CO KGAA PREF	HEN3 GY Equity	DE	EUR	0.98%
BEIERSDORF AG	BEI GY Equity	DE	EUR	0.97%
HOLCIM LTD	HOLN SE Equity	CH	CHF	0.96%
IBERDROLA SA	IBE SQ Equity	ES	EUR	0.96%

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