

# FACTSHEET - Solactive GFS United States Low Volatility Index TR

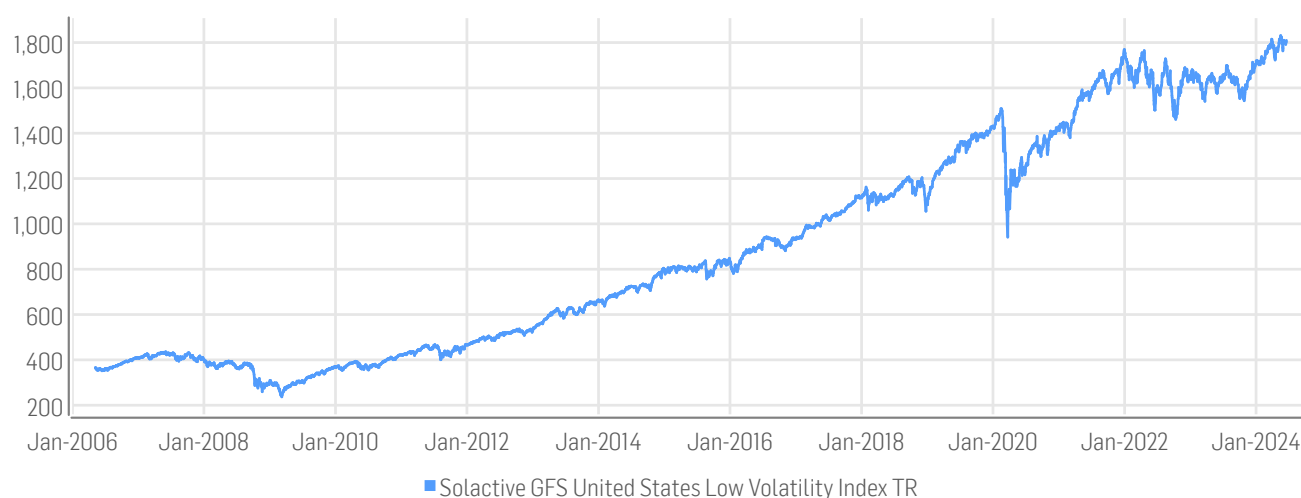
## AS OF 18-Jun-2024



### DESCRIPTION

The Solactive GFS United States 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 United States Large & Mid Cap Index that exhibit Low Volatility characteristics.

### HISTORICAL PERFORMANCE



### ANNUAL PERFORMANCE

Year	YTD	2023	2022	2021	2020	2019
Performance	6.15%	3.75%	-7.12%	23.78%	-0.15%	28.83%

### CHARACTERISTICS

ISIN / WKN	DE000SLOF0F7 / SLOF0F	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/.SLUSUT	Last Price	1809.72
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	141		

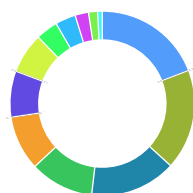
## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.16%	1.09%	7.73%	11.40%	6.15%	80.97%
Performance (p.a.)						8.70%
Volatility (p.a.)	10.29%	9.25%	8.39%	9.31%	8.50%	16.65%
High	1824.71	1831.00	1831.00	1831.00	1831.00	1831.00
Low	1763.05	1722.79	1679.94	1543.09	1701.33	941.55
Sharpe Ratio*	-1.81	-0.09	1.31	0.67	0.96	0.20
Max. Drawdown	-3.71%	-5.07%	-5.07%	-9.18%	-5.07%	-37.58%
VaR 95 \ 99				-16.7% \ -22.6%		-21.3% \ -46.2%
CVaR 95 \ 99				-20.0% \ -23.6%		-40.5% \ -82.9%

\* 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).

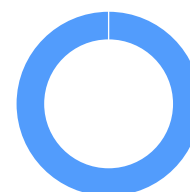
## COMPOSITION BY SECTORS

- Finance 19.2%
- Consumer Non-Cyclicals 17.6%
- Utilities 15.1%
- Healthcare 11.2%
- Industrials 9.6%
- Technology 8.1%
- Business Services 7.1%
- Non-Energy Materials 3.9%
- Consumer Services 3.6%
- Consumer Cyclicals 2.4%
- Energy 1.6%
- Telecommunications 0.8%



## COMPOSITION BY COUNTRIES

- United States 100.0%



## TOP COMPONENTS AS OF 18-Jun-2024

Company	Ticker	Country	Currency	Index Weight (%)
COCA-COLA CO/THE	KO UN Equity	US	USD	1.04%
BERKSHIRE HATHAWAY INC-CL B	BRK/B UN Equity	US	USD	1.03%
REPUBLIC SERVICES INC	RSG UN Equity	US	USD	0.98%
COLGATE-PALMOLIVE CO	CL UN Equity	US	USD	0.98%
PROCTER & GAMBLE CO	PG UN Equity	US	USD	0.95%
TJX COMPANIES INC	TJX UN Equity	US	USD	0.94%
WALMART INC	WMT UN Equity	US	USD	0.93%
KIMBERLY-CLARK CORP	KMB UN Equity	US	USD	0.92%
MARSH & MCLENNAN COS	MMC UN Equity	US	USD	0.91%
PHILIP MORRIS INTERNATIONAL	PM UN Equity	US	USD	0.90%

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This info service is offered exclusively by Solactive AG, Platz der Einheit 1, D-60327 Frankfurt am Main | E-Mail: [indexing@solactive.com](mailto:indexing@solactive.com)

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