

# FACTSHEET - AS OF 26-Apr-2024

## Solactive Global Minimum Volatility Select Index PR

### DESCRIPTION

Representation of a selected number of securities from the Developed Markets universe optimized for minimum price volatility, controlled for aggregate sector and country weights.

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLOG1D9 / SLOG1D	Base Value / Base Date	1000 Points / 07.06.2016
Bloomberg / Reuters	/ .SOLGMVSP	Last Price	1439.47
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price Return	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 07.06.2016
Index Members	80		

## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.94%	3.85%	12.64%	3.77%	5.19%	43.95%
Performance (p.a.)						4.73%
Volatility (p.a.)	7.50%	5.57%	6.25%	6.52%	5.83%	10.30%
High	1457.18	1457.18	1457.18	1457.18	1457.18	1483.25
Low	1414.91	1388.05	1280.79	1274.91	1368.34	905.55
Sharpe Ratio*	-1.97	2.27	3.74	-0.01	2.21	0.08
Max. Drawdown	-2.90%	-2.90%	-2.90%	-9.07%	-2.90%	-31.93%
VaR 95 \ 99				-10.5% \ -14.1%		-14.2% \ -28.2%
CVaR 95 \ 99				-13.5% \ -18.4%		-24.4% \ -48.5%

\* 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

- USD 28.9%
- JPY 17.9%
- EUR 17.0%
- AUD 12.3%
- Others 23.9%



## COMPOSITION BY COUNTRIES

- US 28.9%
- JP 17.9%
- AU 12.3%
- GB 11.1%
- Others 29.8%



## TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
SHELL PLC	SHEL LN Equity	GB	GBP	2.91%
KAO CORP	4452 JT Equity	JP	JPY	2.67%
UNILEVER PLC	ULVR LN Equity	GB	GBP	2.63%
BEIERSDORF AG	BEI GY Equity	DE	EUR	2.62%
HENKEL AG & CO KGAA PREF	HEN3 GY Equity	DE	EUR	2.60%
KIRIN HOLDINGS (BREWERY) CO LTD ORD	2503 JT Equity	JP	JPY	2.60%
DAIWA HOUSE REIT INVESTMENT CORP	8984 JT Equity	JP	JPY	2.55%
ROYAL KPN NV	KPN NA Equity	NL	EUR	2.50%
SWISSCOM AG	SCMN SE Equity	CH	CHF	2.41%
COMPASS GROUP PLC	CPG LN Equity	GB	GBP	2.40%

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