

FACTSHEET - AS OF 19-Jun-2025

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 | 1521.66 |
| 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 | | |

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STATISTICS

| EUR | 30D | 90D | 180D | 360D | YTD | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|-----------------|
| Performance | -1.49% | 0.74% | 2.73% | 5.09% | 2.04% | 52.17% |
| Performance (p.a.) | | | | | | 4.76% |
| Volatility (p.a.) | 3.34% | 11.41% | 10.03% | 8.65% | 10.26% | 10.07% |
| High | 1552.34 | 1552.34 | 1560.68 | 1560.68 | 1560.68 | 1560.68 |
| Low | 1521.27 | 1417.41 | 1417.41 | 1417.41 | 1417.41 | 905.55 |
| Sharpe Ratio* | -5.56 | 0.10 | 0.37 | 0.37 | 0.24 | 0.28 |
| Max. Drawdown | -2.00% | -7.47% | -9.18% | -9.18% | -9.18% | -31.93% |
| VaR 95 \ 99 | | | | -12.1% \ -41.5% | | -13.9% \ -29.5% |
| CVaR 95 \ 99 | | | | -25.4% \ -47.4% | | -24.3% \ -48.2% |

* 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

- CAD 26.8%
- JPY 17.7%
- AUD 16.5%
- USD 10.9%
- Others 28.2%



COMPOSITION BY COUNTRIES

- CA 26.8%
- JP 17.7%
- AU 16.5%
- US 9.9%
- Others 29.1%



TOP COMPONENTS AS OF 19-Jun-2025

| Company | Ticker | Country | Currency | Index Weight (%) |
|--|-----------------|---------|----------|------------------|
| YARA INTERNATIONAL ASA | YAR NO Equity | NO | NOK | 2.76% |
| KEYERA CORP | KEY CT Equity | CA | CAD | 2.63% |
| CANADIAN TIRE CORP-CLASS A | CTC/A CT Equity | CA | CAD | 2.61% |
| QUEBECOR INC - CL B | QBR/B CT Equity | CA | CAD | 2.61% |
| TELSTRA GROUP LTD | TLS AT Equity | AU | AUD | 2.59% |
| TRANSURBAN GROUP | TCL AT Equity | AU | AUD | 2.57% |
| POWER ASSETS HOLDINGS LTD | 6 HK Equity | HK | HKD | 2.56% |
| COLES GROUP LTD | COL AT Equity | AU | AUD | 2.56% |
| CAPITALAND INTEGRATED COMMERCIAL TRUST | CICT SP Equity | SG | SGD | 2.55% |
| WOOLWORTHS GROUP LTD | WOW AT Equity | AU | AUD | 2.54% |

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