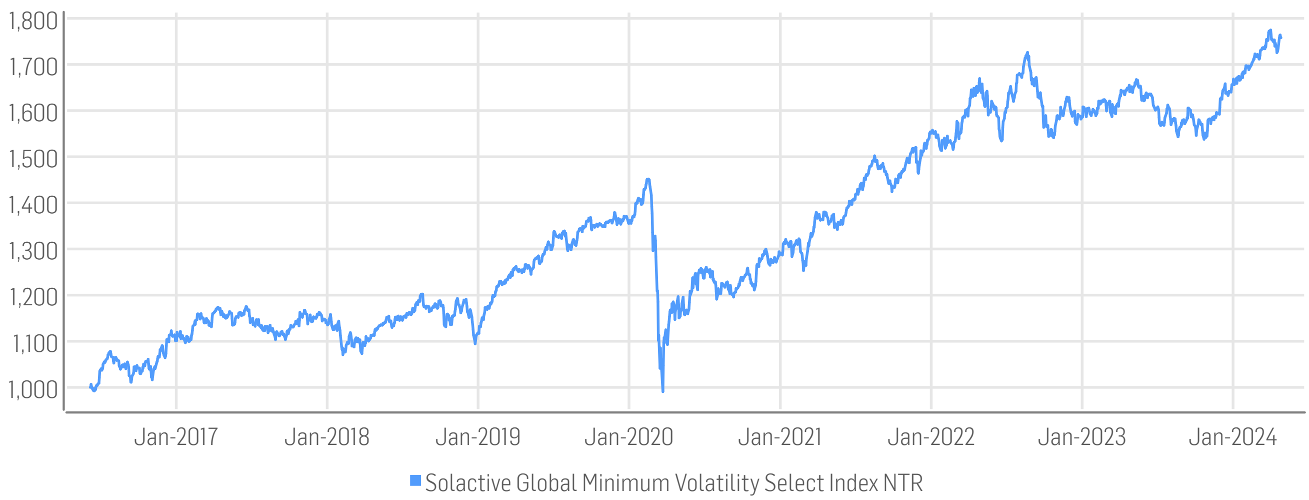
FACTSHEET - AS OF 26-Apr-2024
Solactive Global Minimum Volatility Select Index NTR

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	DE000SLOG1E7 / SLOG1E
Bloomberg / Reuters	SOLGMVSN Index/ .SOLGMVSN
Index Calculator	Solactive AG
Index Type	Net Total Return
Index Currency	EUR
Index Members	80

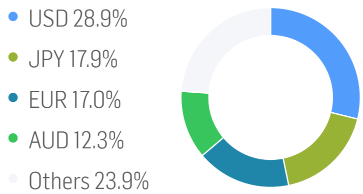
Base Value / Base Date	1000 Points / 07.06.2016
Last Price	1757.99
Dividends	Reinvested
Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
History	Available daily back to 07.06.2016

STATISTICS

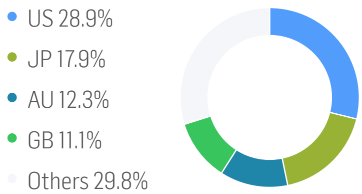
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.64%	4.68%	14.04%	6.72%	6.14%	75.80%
Performance (p.a.)						7.42%
Volatility (p.a.)	7.54%	5.58%	6.25%	6.50%	5.84%	10.29%
High	1774.76	1774.76	1774.76	1774.76	1774.76	1774.76
Low	1725.58	1681.66	1544.98	1537.80	1656.13	990.67
Sharpe Ratio*	-1.51	2.95	4.26	0.45	2.77	0.34
Max. Drawdown	-2.77%	-2.77%	-2.77%	-7.77%	-2.77%	-31.76%
VaR 95 \ 99				-10.5% \ -14.1%		-14.1% \ -28.1%
CVaR 95 \ 99				-13.3% \ -18.3%		-24.2% \ -48.4%

* 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 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%

DISCLAIMER