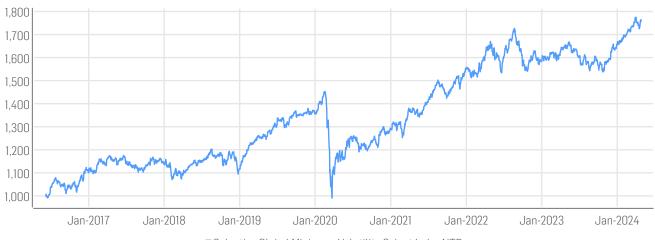


# FACTSHEET - AS OF 26-Apr-2024 Solactive Global Minimum Volatility Select Index NTR

#### **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**



Solactive Global Minimum Volatility Select Index NTR

## **CHARACTERISTICS**

ISIN / WKN	DE000SL0G1E7 / SL0G1E			
Bloomberg / Reuters SOLGMVSN Index/ .SO				
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%

<sup>\*</sup> 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	СН	CHF	2.41%
COMPASS GROUP PLC	CPG LN Equity	GB	GBP	2.40%



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