

# FACTSHEET - AS OF 18-Apr-2024

## Solactive Global Minimum Volatility Select Index TR

### 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	DE000SLOG1F4 / SLOG1F	Base Value / Base Date	1000 Points / 07.06.2016
Bloomberg / Reuters	/ .SOLGMVST	Last Price	1812.87
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Total 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	-0.56%	3.87%	12.07%	5.52%	4.58%	81.29%
Performance (p.a.)						7.86%
Volatility (p.a.)	6.54%	5.41%	6.19%	6.47%	5.59%	10.29%
High	1859.45	1859.45	1859.45	1859.45	1859.45	1859.45
Low	1808.78	1745.26	1607.98	1607.98	1733.29	992.42
Sharpe Ratio*	-1.61	2.36	3.57	0.26	2.14	0.38
Max. Drawdown	-2.72%	-2.72%	-2.72%	-7.56%	-2.72%	-31.74%
VaR 95 \ 99				-10.8% \ -14.1%		-14.0% \ -27.9%
CVaR 95 \ 99				-13.6% \ -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

- USD 28.6%
- JPY 18.4%
- EUR 17.1%
- AUD 12.4%
- Others 23.6%



## COMPOSITION BY COUNTRIES

- US 28.6%
- JP 18.4%
- AU 12.4%
- GB 10.9%
- Others 29.7%



## TOP COMPONENTS AS OF 18-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
SHELL PLC	SHEL LN Equity	GB	GBP	2.90%
KAO CORP	4452 JT Equity	JP	JPY	2.67%
DAIWA HOUSE REIT INVESTMENT CORP	8984 JT Equity	JP	JPY	2.63%
KIRIN HOLDINGS (BREWERY) CO LTD ORD	2503 JT Equity	JP	JPY	2.61%
HENKEL AG & CO KGAA PREF	HEN3 GY Equity	DE	EUR	2.59%
BEIERSDORF AG	BEI GY Equity	DE	EUR	2.56%
ROYAL KPN NV	KPN NA Equity	NL	EUR	2.50%
SWISSCOM AG	SCMN SE Equity	CH	CHF	2.48%
MCDONALDS HOLDING CO JAPAN ORD	2702 JT Equity	JP	JPY	2.45%
UNILEVER PLC	ULVR LN Equity	GB	GBP	2.44%

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