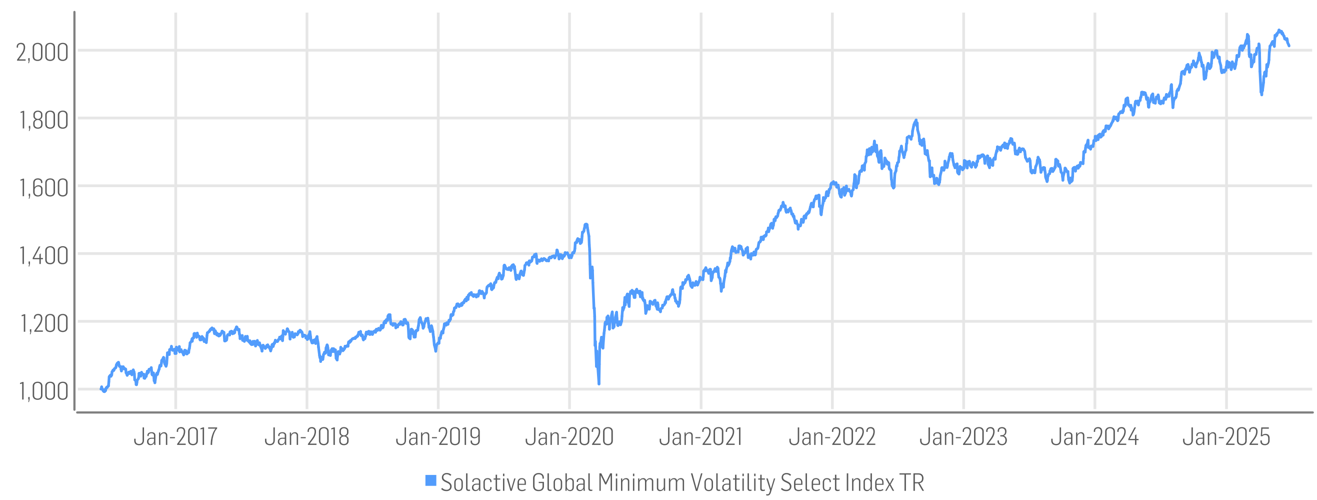
FACTSHEET - AS OF 24-Jun-2025
Solactive Global Minimum Volatility Select Index TR

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
Bloomberg / Reuters	/ .SOLGMVST
Index Calculator	Solactive AG
Index Type	Total Return
Index Currency	EUR
Index Members	80

Base Value / Base Date	1000 Points / 07.06.2016
Last Price	2012.65
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	-1.82%	0.60%	3.99%	9.11%	3.17%	101.27%
Performance (p.a.)						8.04%
Volatility (p.a.)	3.21%	11.44%	10.02%	8.64%	10.13%	10.05%
High	2059.68	2059.68	2059.68	2059.68	2059.68	2059.68
Low	2012.65	1868.27	1868.27	1830.54	1868.27	992.42
Sharpe Ratio*	-6.86	0.05	0.63	0.85	0.47	0.61
Max. Drawdown	-2.28%	-7.45%	-8.72%	-8.72%	-8.72%	-31.74%
VaR 95 \ 99				-12.1% \ -41.5%		-13.7% \ -28.9%
CVaR 95 \ 99				-25.3% \ -47.4%		-24.0% \ -48.1%

* 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 27.0%
- JPY 17.6%
- AUD 16.4%
- USD 10.9%
- Others 28.1%

COMPOSITION BY COUNTRIES

- CA 27.0%
- JP 17.6%
- AU 16.4%
- US 9.9%
- Others 29.0%

TOP COMPONENTS AS OF 24-Jun-2025

Company	Ticker	Country	Currency	Index Weight (%)
QUEBECOR INC - CL B	QBR/B CT Equity	CA	CAD	2.68%
CANADIAN TIRE CORP-CLASS A	CTC/A CT Equity	CA	CAD	2.65%
KEYERA CORP	KEY CT Equity	CA	CAD	2.62%
YARA INTERNATIONAL ASA	YAR NO Equity	NO	NOK	2.61%
POWER ASSETS HOLDINGS LTD	6 HK Equity	HK	HKD	2.59%
TELSTRA GROUP LTD	TLS AT Equity	AU	AUD	2.57%
TRANSURBAN GROUP	TCL AT Equity	AU	AUD	2.54%
NIPPON BUILDING FUND INC.	8951 JT Equity	JP	JPY	2.52%
CAPITALAND INTEGRATED COMMERCIAL TRUST	CICT SP Equity	SG	SGD	2.52%
AMETEK INC	AME UN Equity	US	USD	2.50%

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