

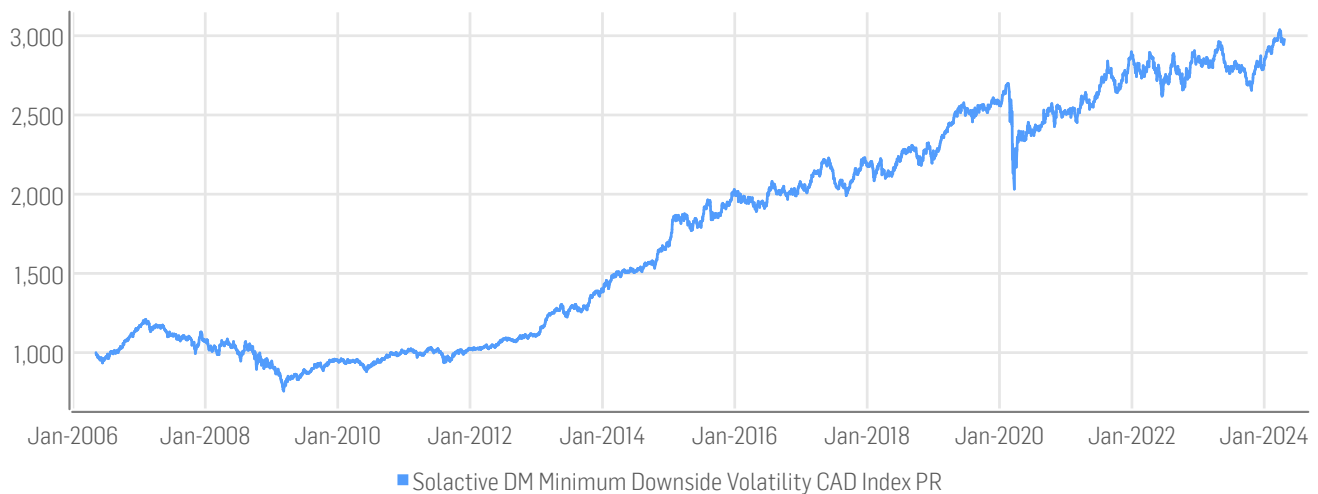
FACTSHEET - AS OF 22-Apr-2024

Solactive DM Minimum Downside Volatility CAD Index PR

DESCRIPTION

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HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOHUF6 / SLOHUF	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	/.SOLDMDVP	Last Price	2976.49
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	CAD	History	Available daily back to 08.05.2006
Index Members	230		

STATISTICS

CAD	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.45%	1.66%	10.17%	0.89%	5.88%	197.65%
Performance (p.a.)						6.26%
Volatility (p.a.)	7.44%	6.43%	6.96%	6.95%	6.43%	11.75%
High	3037.87	3037.87	3037.87	3037.87	3037.87	3037.87
Low	2945.57	2886.48	2698.64	2655.45	2811.09	757.00
Max. Drawdown	-3.04%	-3.04%	-3.07%	-10.27%	-3.04%	-37.42%
VaR 95 \ 99				-12.0% \ -16.6%		-17.4% \ -31.8%
CVaR 95 \ 99				-15.0% \ -21.0%		-27.0% \ -47.9%

COMPOSITION BY CURRENCIES

- USD 63.8%
- JPY 12.5%
- CHF 9.9%
- EUR 3.8%
- Others 10.0%



COMPOSITION BY COUNTRIES

- US 58.1%
- JP 12.5%
- CH 9.9%
- GG 4.5%
- Others 14.9%



TOP COMPONENTS AS OF 22-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
WASTE MANAGEMENT INC	WM UN Equity	US	USD	6.39%
REPUBLIC SERVICES INC	RSG UN Equity	US	USD	6.39%
MCDONALDS HOLDING CO JAPAN ORD	2702 JT Equity	JP	JPY	5.68%
BERKSHIRE HATHAWAY INC-CL B	BRK/B UN Equity	US	USD	5.67%
PEPSICO INC	PEP UW Equity	US	USD	4.65%
AMDOCS LTD	DOX UW Equity	GG	USD	4.49%
SWISSCOM AG	SCMN SE Equity	CH	CHF	4.47%
KEURIG DR PEPPER INC	KDP UW Equity	US	USD	4.35%
AUTOZONE INC	AZO UN Equity	US	USD	4.33%
VERIZON COMMUNICATIONS INC	VZ UN Equity	US	USD	4.29%

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