FACTSHEET - AS OF 10-Oct-2024
Solactive DM Minimum Downside Volatility CAD Index PR

DESCRIPTION

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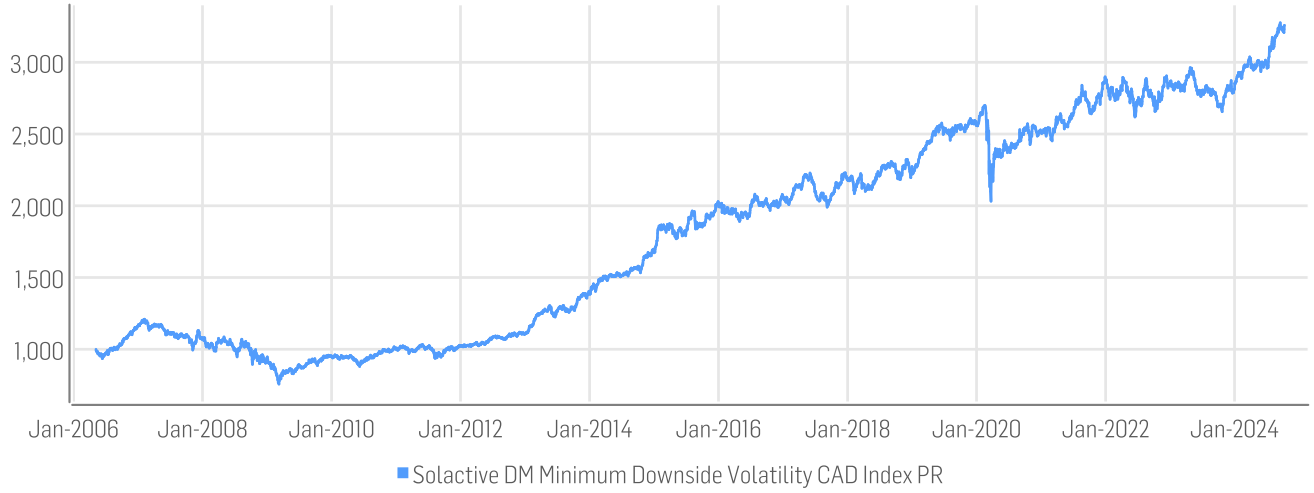
HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SL0HUF6 / SL0HUF	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	/ .SOLDMDVP	Last Price	3258.13
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	218		

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STATISTICS

CAD	30D	90D	180D	360D	YTD	Since Inception
Performance	0.14%	7.55%	10.11%	20.58%	15.90%	225.81%
Performance (p.a.)						6.62%
Volatility (p.a.)	6.65%	8.55%	7.46%	7.29%	7.11%	11.66%
High	3275.75	3275.75	3275.75	3275.75	3275.75	3275.75
Low	3207.05	3029.43	2934.69	2655.45	2811.09	757.00
Max. Drawdown	-2.10%	-2.48%	-2.63%	-3.40%	-3.40%	-37.42%
VaR 95 \ 99				-10.4% \ -19.5%		-17.3% \ -31.6%
CVaR 95 \ 99				-16.3% \ -31.0%		-26.9% \ -47.4%

COMPOSITION BY CURRENCIES

- USD 65.7%
- JPY 11.3%
- CHF 10.6%
- EUR 6.2%
- Others 6.2%

COMPOSITION BY COUNTRIES

- US 60.1%
- JP 11.3%
- CH 10.7%
- GG 4.3%
- Others 13.8%

TOP COMPONENTS AS OF 10-Oct-2024

Company	Ticker	Country	Currency	Index Weight (%)
BERKSHIRE HATHAWAY INC-CL B	BRK/B UN Equity	US	USD	5.18%
REPUBLIC SERVICES INC	RSG UN Equity	US	USD	5.14%
MCDONALDS HOLDING CO JAPAN ORD	2702 JT Equity	JP	JPY	4.85%
WASTE MANAGEMENT INC	WM UN Equity	US	USD	4.82%
GENERAL DYNAMICS CORP	GD UN Equity	US	USD	4.77%
SWISSCOM AG	SCMN SE Equity	CH	CHF	4.72%
KEURIG DR PEPPER INC	KDP UW Equity	US	USD	4.67%
VERIZON COMMUNICATIONS INC	VZ UN Equity	US	USD	4.45%
AMDOCS LTD	DOX UW Equity	GG	USD	4.27%
PEPSICO INC	PEP UW Equity	US	USD	4.25%

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