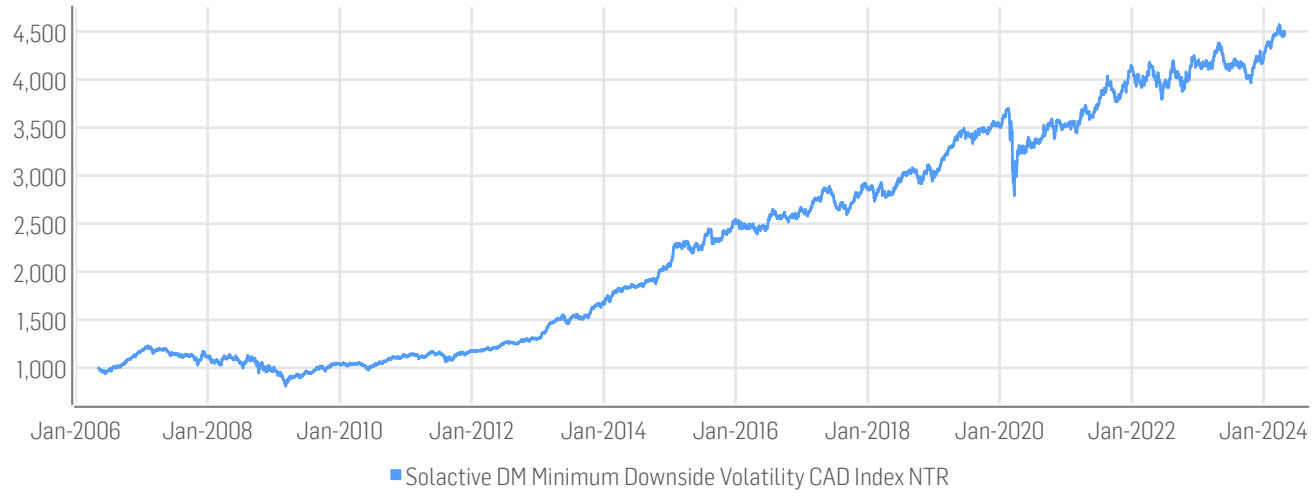
FACTSHEET - AS OF 26-Apr-2024
Solactive DM Minimum Downside Volatility CAD Index NTR

DESCRIPTION

Representation of securities from the Developed Markets universe that exhibit minimal downside volatility subject to a target number of stocks and additional constraints

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SL0HUG4 / SL0HUG	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	SOLDMDVN Index/ .SOLDMDVN	Last Price	4459.37
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total 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		

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STATISTICS

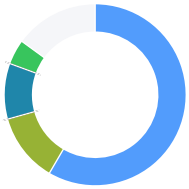
CAD	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.46%	1.67%	10.66%	2.11%	5.93%	345.94%
Performance (p.a.)						8.68%
Volatility (p.a.)	7.58%	6.53%	6.93%	6.96%	6.45%	11.74%
High	4571.94	4571.94	4571.94	4571.94	4571.94	4571.94
Low	4445.93	4327.00	4050.12	3965.28	4209.70	810.13
Max. Drawdown	-2.76%	-2.76%	-3.03%	-9.35%	-2.76%	-33.99%
VaR 95 \ 99				-11.8% \ -15.5%		-17.3% \ -31.8%
CVaR 95 \ 99				-14.6% \ -20.6%		-26.9% \ -47.8%

COMPOSITION BY CURRENCIES

- USD 64.1%
- JPY 12.3%
- CHF 9.8%
- EUR 3.8%
- Others 10.1%

COMPOSITION BY COUNTRIES

- US 58.4%
- JP 12.3%
- CH 9.9%
- GG 4.4%
- Others 15.0%



TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
WASTE MANAGEMENT INC	WM UN Equity	US	USD	6.50%
REPUBLIC SERVICES INC	RSG UN Equity	US	USD	6.42%
BERKSHIRE HATHAWAY INC-CL B	BRK/B UN Equity	US	USD	5.61%
MCDONALDS HOLDING CO JAPAN ORD	2702 JT Equity	JP	JPY	5.50%
KEURIG DR PEPPER INC	KDP UW Equity	US	USD	4.64%
PEPSICO INC	PEP UW Equity	US	USD	4.64%
AMDOCS LTD	DOX UW Equity	GG	USD	4.45%
VERIZON COMMUNICATIONS INC	VZ UN Equity	US	USD	4.43%
SWISSCOM AG	SCMN SE Equity	CH	CHF	4.34%
AUTOZONE INC	AZO UN Equity	US	USD	4.32%

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