

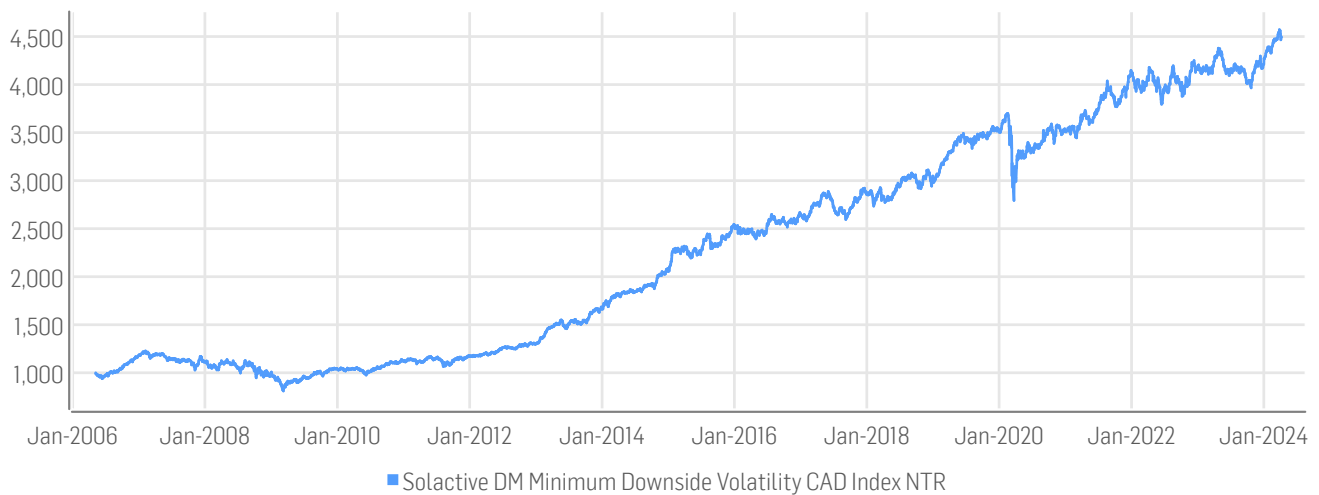
# FACTSHEET - AS OF 08-Apr-2024

## 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	DE000SLOHUG4 / SLOHUG	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	SOLDMDVN Index/ .SOLDMDVN	Last Price	4492.32
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	0.70%	4.64%	11.29%	5.04%	6.71%	349.23%
Performance (p.a.)						8.75%
Volatility (p.a.)	7.35%	6.25%	7.14%	7.09%	6.51%	11.75%
High	4571.94	4571.94	4571.94	4571.94	4571.94	4571.94
Low	4465.59	4292.88	3965.28	3965.28	4209.70	810.13
Max. Drawdown	-2.33%	-2.33%	-3.03%	-9.45%	-2.33%	-33.99%
VaR 95 \ 99				-12.0% \ -17.3%		-17.3% \ -31.8%
CVaR 95 \ 99				-15.1% \ -20.6%		-26.9% \ -47.8%

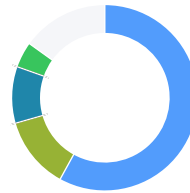
### COMPOSITION BY CURRENCIES

- USD 63.7%
- JPY 12.6%
- CHF 9.8%
- EUR 3.8%
- Others 10.1%



### COMPOSITION BY COUNTRIES

- US 58.0%
- JP 12.6%
- CH 9.8%
- GG 4.5%
- Others 15.1%



### TOP COMPONENTS AS OF 08-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
WASTE MANAGEMENT INC	WM UN Equity	US	USD	6.30%
REPUBLIC SERVICES INC	RSG UN Equity	US	USD	6.21%
BERKSHIRE HATHAWAY INC-CL B	BRK/B UN Equity	US	USD	5.71%
MCDONALDS HOLDING CO JAPAN ORD	2702 JT Equity	JP	JPY	5.65%
VERIZON COMMUNICATIONS INC	VZ UN Equity	US	USD	4.58%
AMDOCS LTD	DOX UW Equity	GG	USD	4.50%
AUTOZONE INC	AZO UN Equity	US	USD	4.44%
SWISSCOM AG	SCMN SE Equity	CH	CHF	4.43%
PEPSICO INC	PEP UW Equity	US	USD	4.42%
KEURIG DR PEPPER INC	KDP UW Equity	US	USD	4.18%

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