

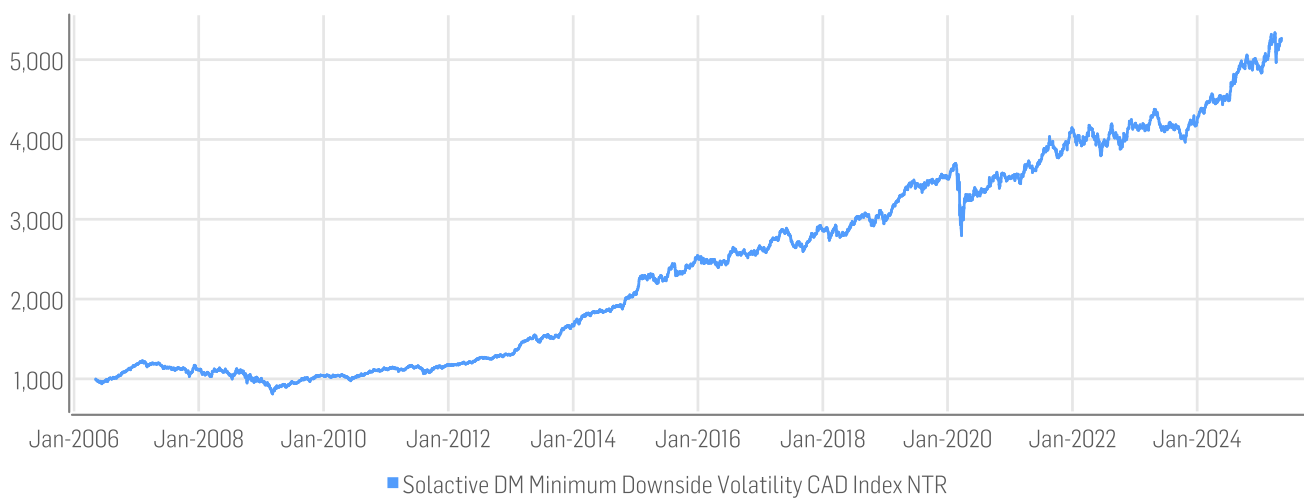
FACTSHEET - AS OF 09-May-2025

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	5268.34
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	246		

STATISTICS

CAD	30D	90D	180D	360D	YTD	Since Inception
Performance	3.06%	5.13%	6.23%	16.22%	7.79%	426.83%
Performance (p.a.)						9.14%
Volatility (p.a.)	12.95%	14.36%	12.19%	10.22%	13.60%	11.65%
High	5268.34	5338.63	5338.63	5338.63	5338.63	5338.63
Low	5078.68	4964.46	4831.69	4435.06	4831.69	810.13
Max. Drawdown	-1.38%	-7.01%	-7.01%	-7.01%	-7.01%	-33.99%
VaR 95 \ 99				-14.4% \ -39.4%		-17.2% \ -31.8%
CVaR 95 \ 99				-25.2% \ -48.1%		-26.8% \ -47.7%

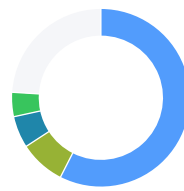
COMPOSITION BY CURRENCIES

- USD 65.5%
- JPY 8.3%
- CHF 5.7%
- EUR 5.7%
- Others 14.8%



COMPOSITION BY COUNTRIES

- US 57.5%
- JP 8.3%
- CH 5.8%
- GG 4.4%
- Others 24.0%



TOP COMPONENTS AS OF 09-May-2025

Company	Ticker	Country	Currency	Index Weight (%)
REPUBLIC SERVICES INC	RSG UN Equity	US	USD	4.97%
WASTE MANAGEMENT INC	WM UN Equity	US	USD	4.96%
SWISSCOM AG	SCMN SE Equity	CH	CHF	4.75%
BERKSHIRE HATHAWAY INC-CL B	BRK/B UN Equity	US	USD	4.72%
VERIZON COMMUNICATIONS INC	VZ UN Equity	US	USD	4.48%
AMDOCS LTD	DOX UW Equity	GG	USD	4.40%
GENERAL DYNAMICS CORP	GD UN Equity	US	USD	4.34%
AUTOZONE INC	AZO UN Equity	US	USD	4.32%
KEURIG DR PEPPER INC	KDP UW Equity	US	USD	4.25%
MCDONALDS HOLDING CO JAPAN ORD	2702 JT Equity	JP	JPY	3.91%

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