

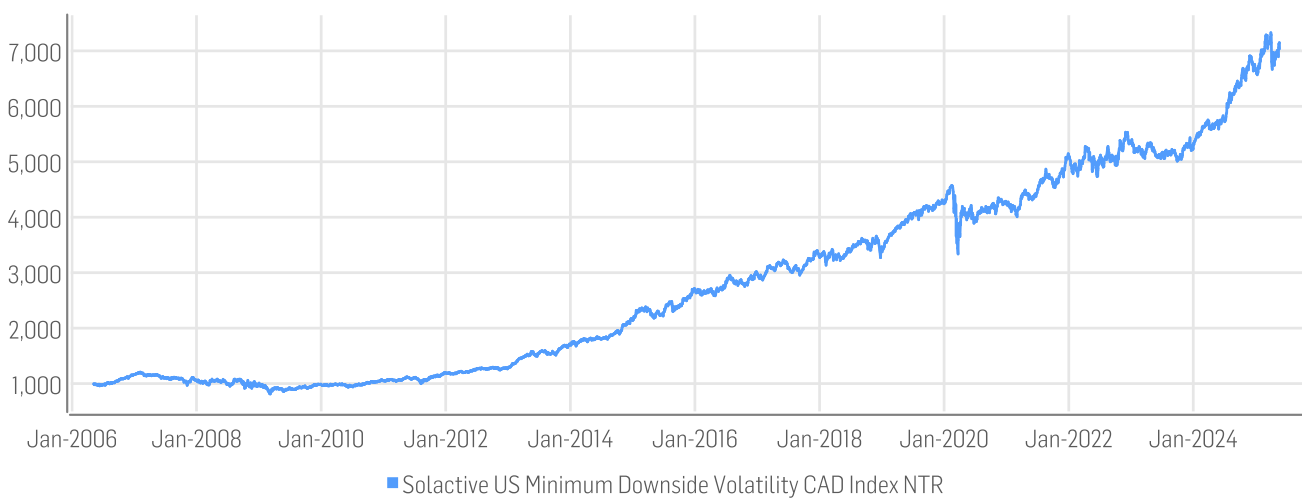
# FACTSHEET - AS OF 21-May-2025

## Solactive US Minimum Downside Volatility CAD Index NTR

### DESCRIPTION

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

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLOHUL4 / SLOHUL	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	SOLUMDVN Index/ .SOLUMDVN	Last Price	7034.24
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	118		

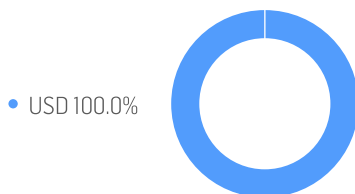
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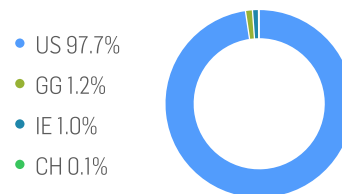
### STATISTICS

CAD	30D	90D	180D	360D	YTD	Since Inception
Performance	4.38%	0.50%	3.39%	23.88%	5.75%	603.42%
Performance (p.a.)						10.79%
Volatility (p.a.)	15.73%	19.72%	16.37%	13.50%	17.55%	15.82%
High	7148.17	7329.03	7329.03	7329.03	7329.03	7329.03
Low	6739.15	6665.68	6567.52	5589.23	6567.52	811.93
Max. Drawdown	-1.68%	-9.05%	-9.05%	-9.05%	-9.05%	-32.72%
VaR 95 \ 99				-20.6% \ -38.3%		-22.3% \ -40.8%
CVaR 95 \ 99				-32.7% \ -60.1%		-36.0% \ -66.1%

### COMPOSITION BY CURRENCIES



### COMPOSITION BY COUNTRIES



### TOP COMPONENTS AS OF 21-May-2025

Company	Ticker	Country	Currency	Index Weight (%)
INTERNATIONAL BUSINESS MACHINES CORP	IBM UN Equity	US	USD	5.32%
CENCORA INC	COR UN Equity	US	USD	5.11%
MICROSOFT CORP	MSFT UW Equity	US	USD	5.11%
WALMART INC	WMT UN Equity	US	USD	5.08%
RTX CORPORATION	RTX UN Equity	US	USD	5.05%
JOHNSON & JOHNSON	JNJ UN Equity	US	USD	4.87%
WASTE MANAGEMENT INC	WM UN Equity	US	USD	4.82%
BERKSHIRE HATHAWAY INC-CL B	BRK/B UN Equity	US	USD	4.67%
ELECTRONIC ARTS INC	EA UW Equity	US	USD	4.67%
VERIZON COMMUNICATIONS INC	VZ UN Equity	US	USD	4.39%

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