

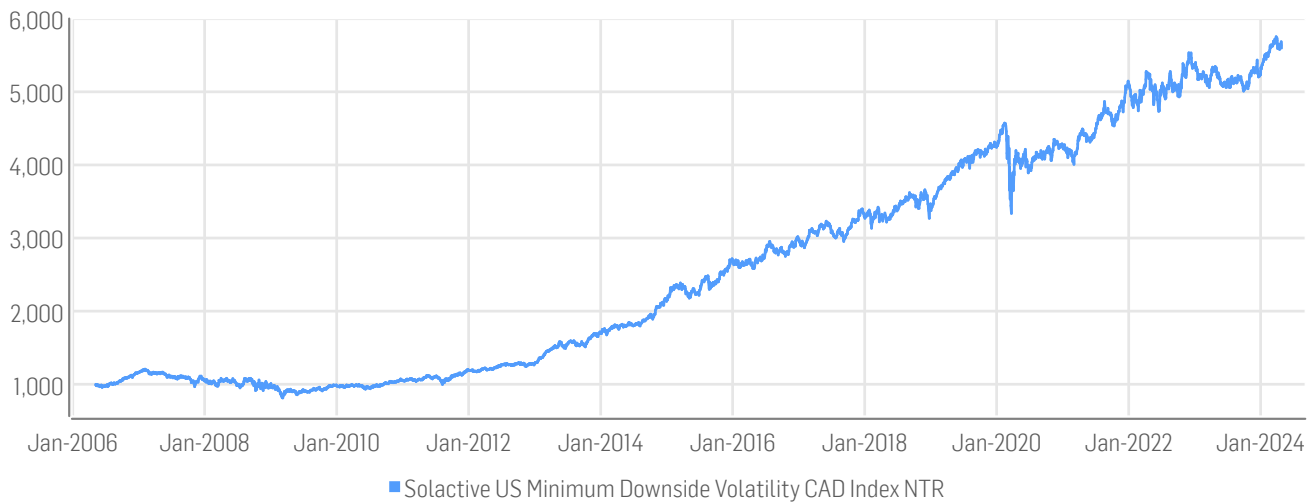
FACTSHEET - AS OF 26-Apr-2024

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



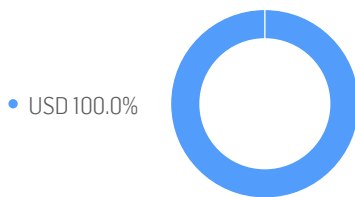
CHARACTERISTICS

ISIN / WKN	DE000SLOHUL4 / SLOHUL	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	SOLUMDVN Index/ .SOLUMDVN	Last Price	5596.67
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	112		

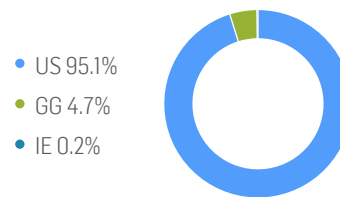
STATISTICS

CAD	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.75%	1.86%	10.20%	5.45%	6.95%	459.67%
Performance (p.a.)						10.06%
Volatility (p.a.)	9.90%	8.04%	9.09%	8.84%	8.19%	15.97%
High	5754.85	5754.85	5754.85	5754.85	5754.85	5754.85
Low	5578.76	5444.70	5122.13	5009.17	5232.95	811.93
Max. Drawdown	-3.06%	-3.06%	-4.28%	-5.62%	-3.06%	-32.72%
VaR 95 \ 99				-14.4% \ -20.4%		-22.4% \ -41.7%
CVaR 95 \ 99				-19.5% \ -28.9%		-36.3% \ -66.9%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
WASTE MANAGEMENT INC	WM UN Equity	US	USD	6.00%
INTERNATIONAL BUSINESS MACHINES CORP	IBM UN Equity	US	USD	5.50%
LOCKHEED MARTIN CORP	LMT UN Equity	US	USD	5.33%
WALMART INC	WMT UN Equity	US	USD	5.20%
MCDONALDS CORP	MCD UN Equity	US	USD	4.81%
VERIZON COMMUNICATIONS INC	VZ UN Equity	US	USD	4.79%
PROCTER & GAMBLE CO	PG UN Equity	US	USD	4.77%
AUTOZONE INC	AZO UN Equity	US	USD	4.74%
ELECTRONIC ARTS INC	EA UW Equity	US	USD	4.73%
AMDOCS LTD	DOX UW Equity	GG	USD	4.68%

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