

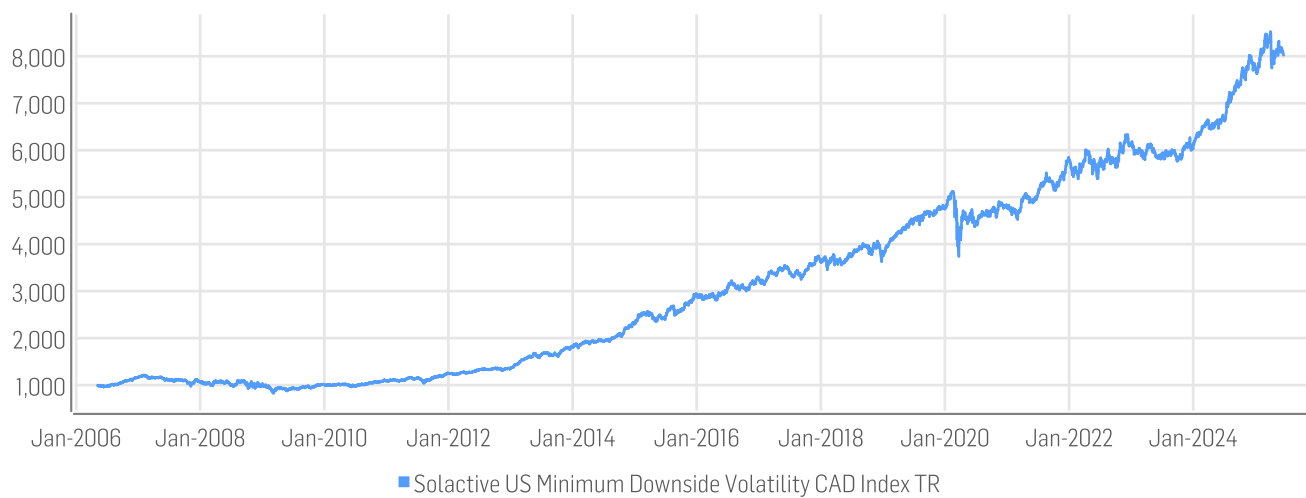
FACTSHEET - AS OF 16-Jun-2025

Solactive US Minimum Downside Volatility CAD Index TR

DESCRIPTION

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HISTORICAL PERFORMANCE



CHARACTERISTICS

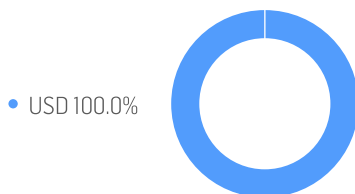
ISIN / WKN	DE000SLOHUM2 / SLOHUM	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	/ .SOLUMDVT	Last Price	8022.53
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Total Return	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	CAD	History	Available daily back to 08.05.2006
Index Members	118		

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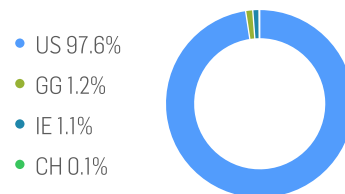
STATISTICS

CAD	30D	90D	180D	360D	YTD	Since Inception
Performance	-3.22%	-3.30%	4.14%	19.67%	3.90%	702.25%
Performance (p.a.)						11.51%
Volatility (p.a.)	8.72%	18.30%	16.19%	13.42%	16.42%	15.80%
High	8318.64	8521.91	8521.91	8521.91	8521.91	8521.91
Low	8022.53	7750.96	7627.72	6620.62	7627.72	829.06
Max. Drawdown	-3.56%	-9.05%	-9.05%	-9.05%	-9.05%	-31.63%
VaR 95 \ 99				-20.6% \ -38.2%		-22.2% \ -40.8%
CVaR 95 \ 99				-32.6% \ -60.1%		-35.9% \ -66.1%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 16-Jun-2025

Company	Ticker	Country	Currency	Index Weight (%)
INTERNATIONAL BUSINESS MACHINES CORP	IBM UN Equity	US	USD	5.76%
RTX CORPORATION	RTX UN Equity	US	USD	5.49%
MICROSOFT CORP	MSFT UW Equity	US	USD	5.42%
CENCORA INC	COR UN Equity	US	USD	5.14%
WALMART INC	WMT UN Equity	US	USD	4.98%
JOHNSON & JOHNSON	JNJ UN Equity	US	USD	4.95%
WASTE MANAGEMENT INC	WM UN Equity	US	USD	4.84%
ELECTRONIC ARTS INC	EA UW Equity	US	USD	4.70%
BERKSHIRE HATHAWAY INC-CL B	BRK/B UN Equity	US	USD	4.52%
VERIZON COMMUNICATIONS INC	VZ UN Equity	US	USD	4.27%

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