

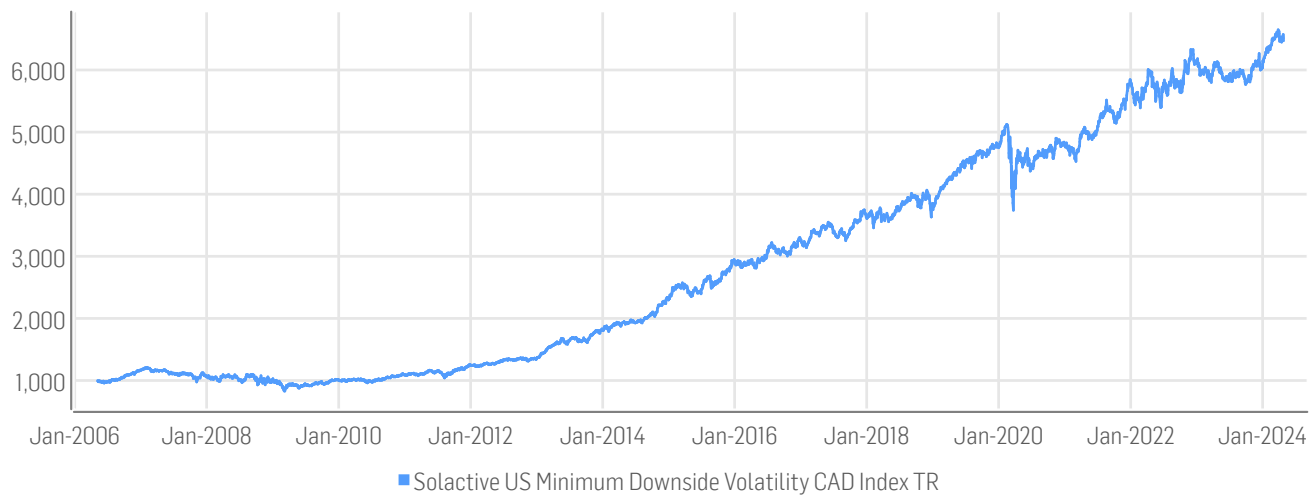
FACTSHEET - AS OF 26-Apr-2024

Solactive US Minimum Downside Volatility CAD Index TR

DESCRIPTION

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HISTORICAL PERFORMANCE



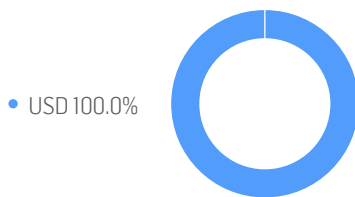
CHARACTERISTICS

ISIN / WKN	DE000SLOHUM2 / SLOHUM	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	/.SOLUMDVT	Last Price	6469.73
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	112		

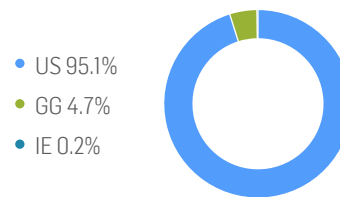
STATISTICS

CAD	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.69%	2.04%	10.60%	6.25%	7.21%	546.97%
Performance (p.a.)						10.95%
Volatility (p.a.)	9.89%	8.02%	9.08%	8.84%	8.17%	15.97%
High	6648.38	6648.38	6648.38	6648.38	6648.38	6648.38
Low	6448.42	6282.86	5899.53	5765.49	6034.41	829.06
Max. Drawdown	-3.01%	-3.01%	-4.27%	-5.32%	-3.01%	-31.63%
VaR 95 \ 99				-14.4% \ -19.9%		-22.4% \ -41.6%
CVaR 95 \ 99				-19.4% \ -28.9%		-36.2% \ -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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