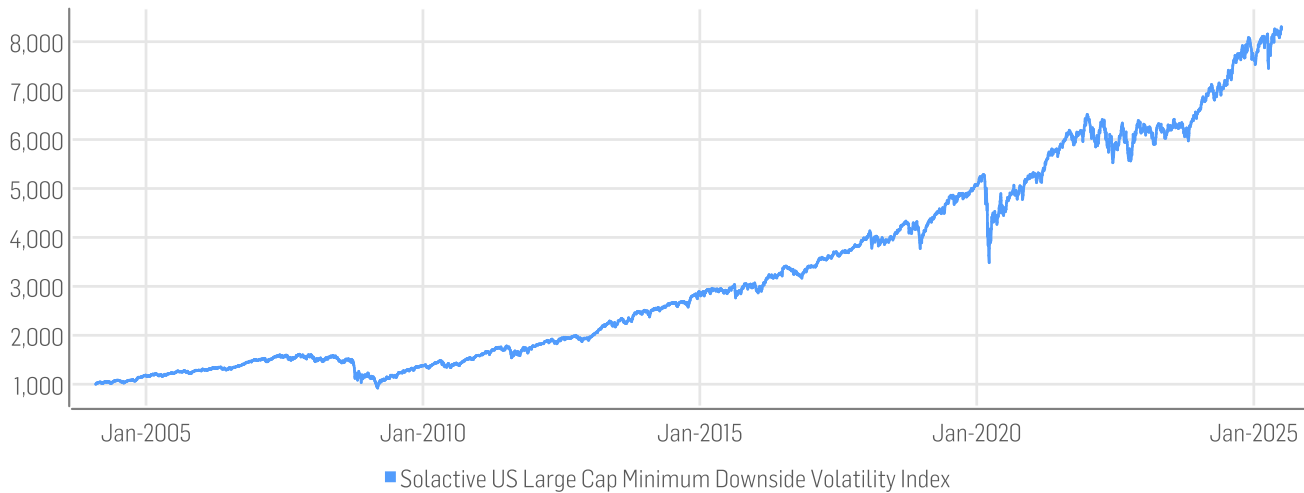


## FACTSHEET - AS OF 03-Jul-2025

# Solactive US Large Cap Minimum Downside Volatility Index

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLA3TY7 / SLA3TY	Base Value / Base Date	1000 Points / 04.02.2004
Bloomberg / Reuters	SOLMDLG Index / .SOLMDLG	Last Price	8300.14
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Total Return	Calculation	09:30am to 4:30pm (EST), every 60 seconds
Index Currency	USD	History	Available daily back to 04.02.2004
Index Members	100		

# FACTSHEET - AS OF 03-Jul-2025

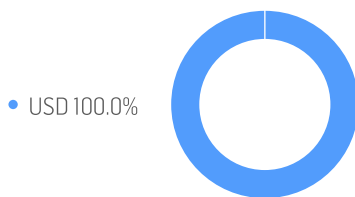
## Solactive US Large Cap Minimum Downside Volatility Index

### STATISTICS

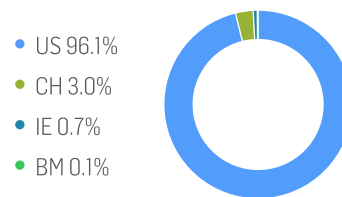
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	0.82%	9.01%	8.33%	16.30%	8.56%	730.01%
Performance (p.a.)						10.39%
Volatility (p.a.)	8.91%	18.96%	15.48%	12.91%	15.30%	14.97%
High	8305.11	8305.11	8305.11	8305.11	8305.11	8305.11
Low	8079.17	7452.80	7452.80	7122.01	7452.80	919.97
Sharpe Ratio*	0.67	1.98	0.85	0.94	0.87	0.40
Max. Drawdown	-1.87%	-2.78%	-8.64%	-8.64%	-8.64%	-43.01%
VaR 95 \ 99				-15.5% \ -35.0%		-21.3% \ -41.5%
CVaR 95 \ 99				-29.5% \ -67.1%		-36.3% \ -68.0%

\* Up to 31 December 2021, ex-post Sharpe ratios use as input for the risk free rate term the London Inter-Bank Offered rates in the respective currencies of the index and at a term equal to the observation period. From 3 January 2022 onwards, Sharpe ratios will be / are calculated using as reference risk free rate input the overnight replacement rate for these currencies, namely SONIA (for GBP), SOFR (for USD) and EURIBOR Overnight (for EUR).

### COMPOSITION BY CURRENCIES



### COMPOSITION BY COUNTRIES



### TOP COMPONENTS AS OF 03-Jul-2025

Company	Ticker	Country	Currency	Index Weight (%)
AMPHENOL CORP NEW CL A	APH UN Equity	US	USD	3.62%
CME GROUP INC	CME UW Equity	US	USD	3.33%
CENCORA INC	COR UN Equity	US	USD	3.25%
INTERNATIONAL BUSINESS MACHINES CORP	IBM UN Equity	US	USD	3.24%
CISCO SYSTEMS INC	CSCO UW Equity	US	USD	3.23%
ELECTRONIC ARTS INC	EA UW Equity	US	USD	3.17%
REPUBLIC SERVICES INC	RSG UN Equity	US	USD	3.12%
AUTOZONE INC	AZO UN Equity	US	USD	3.04%
PROGRESSIVE CORP	PGR UN Equity	US	USD	3.03%
LOCKHEED MARTIN CORP	LMT UN Equity	US	USD	3.00%

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