

FACTSHEET - AS OF 16-Jan-2025

Solactive All Country Minimum Downside Volatility Index

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLA3UY5 / SLA3UY	Base Value / Base Date	1000 Points / 03.05.2006
Bloomberg / Reuters	SOLMDACN Index / .SOLMDACN	Last Price	3805.93
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	09:30am to 4:30pm (EST), every 60 seconds
Index Currency	USD	History	Available daily back to 03.05.2006
Index Members	398		

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STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.56%	-3.43%	4.87%	11.82%	0.58%	280.59%
Performance (p.a.)						7.41%
Volatility (p.a.)	8.51%	7.15%	7.42%	6.96%	7.82%	10.97%
High	3827.51	3955.05	3955.05	3955.05	3805.93	3955.05
Low	3731.70	3731.70	3608.44	3389.21	3731.70	721.50
Sharpe Ratio*	-1.28	-2.45	0.79	1.11	1.25	0.28
Max. Drawdown	-2.50%	-5.65%	-5.65%	-5.65%	-1.38%	-43.61%
VaR 95 \ 99				-10.2% \ -18.0%		-15.4% \ -32.0%
CVaR 95 \ 99				-16.1% \ -29.7%		-26.9% \ -52.8%

* 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

- USD 63.2%
- EUR 5.7%
- CAD 5.0%
- HKD 4.6%
- Others 21.4%



COMPOSITION BY COUNTRIES

- US 58.1%
- CA 5.0%
- CH 4.2%
- TW 3.8%
- Others 28.9%



TOP COMPONENTS AS OF 16-Jan-2025

Company	Ticker	Country	Currency	Index Weight (%)
WALMART INC	WMT UN Equity	US	USD	1.68%
CARDINAL HEALTH INC	CAH UN Equity	US	USD	1.67%
MPLX LP	MPLX UN Equity	US	USD	1.63%
ENTERPRISE PRODUCTS PARTNERS	EPD UN Equity	US	USD	1.63%
REPUBLIC SERVICES INC	RSG UN Equity	US	USD	1.54%
JUNIPER NETWORKS INC	JNPR UN Equity	US	USD	1.53%
AON PLC	AON UN Equity	IE	USD	1.48%
T-MOBILE US INC	TMUS UW Equity	US	USD	1.42%
RTX CORPORATION	RTX UN Equity	US	USD	1.39%
WASTE MANAGEMENT INC	WM UN Equity	US	USD	1.36%

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