

FACTSHEET - AS OF 07-Apr-2026

Solactive Global Minimum Volatility Select Index NTR

DESCRIPTION

Representation of a selected number of securities from the Developed Markets universe optimized for minimum price volatility, controlled for aggregate sector and country weights.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOGIE7 / SLOGIE	Base Value / Base Date	1000 Points / 07.06.2016
Bloomberg / Reuters	SOLGMVSN Index/ .SOLGMVSN	Last Price	2118.77
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	EUR	History	Available daily back to 07.06.2016
Index Members	79		

STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	0.82%	7.68%	10.67%	18.73%	8.09%	111.88%
Performance (p.a.)						7.94%
Volatility (p.a.)	8.97%	6.61%	5.85%	5.89%	6.42%	9.77%
High	2122.64	2122.64	2122.64	2122.64	2122.64	2122.64
Low	2060.13	1967.50	1904.90	1807.83	1960.14	990.67
Sharpe Ratio*	0.96	5.01	3.57	2.90	5.00	0.61
Max. Drawdown	-2.94%	-2.94%	-2.94%	-3.31%	-2.94%	-31.76%
VaR 95 \ 99				-8.3% \ -14.5%		-13.4% \ -28.1%
CVaR 95 \ 99				-12.1% \ -16.2%		-23.2% \ -46.5%

* 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).

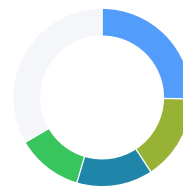
COMPOSITION BY CURRENCIES

- CAD 25.2%
- SGD 15.5%
- JPY 13.8%
- AUD 12.0%
- Others 33.4%



COMPOSITION BY COUNTRIES

- CA 25.2%
- SG 15.5%
- JP 13.8%
- AU 12.0%
- Others 33.4%



TOP COMPONENTS AS OF 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
MCDONALDS HOLDING CO JAPAN ORD	2702 JT Equity	JP	JPY	2.96%
EDP ENERGIAS DE PORTUGAL SA	EDP PL Equity	PT	EUR	2.68%
CLP HOLDINGS LTD	2 HK Equity	HK	HKD	2.64%
NTT INC	9432 JT Equity	JP	JPY	2.60%
GREAT WEST LIFECO	GWO CT Equity	CA	CAD	2.59%
UNITED OVERSEAS BANK LTD	UOB SP Equity	SG	SGD	2.58%
EON SE	EOAN GY Equity	DE	EUR	2.57%
CAPITALAND INTEGRATED COMMERCIAL TRUST	CICT SP Equity	SG	SGD	2.44%
BANK OF NOVA SCOTIA	BNS CT Equity	CA	CAD	2.42%
EMERA INC COM	EMA CT Equity	CA	CAD	2.30%

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