

FACTSHEET - AS OF 07-Apr-2026

Solactive DM Minimum Downside Volatility CAD Index NTR

DESCRIPTION

Representation of securities from the Developed Markets universe that exhibit minimal downside volatility subject to a target number of stocks and additional constraints

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOHUG4 / SLOHUG	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	SOLDMDVN Index/ .SOLDMDVN	Last Price	6008.04
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	CAD	History	Available daily back to 08.05.2006
Index Members	235		

STATISTICS

CAD	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.25%	8.49%	8.69%	17.31%	10.17%	500.80%
Performance (p.a.)						9.42%
Volatility (p.a.)	9.96%	9.07%	8.22%	8.26%	8.96%	11.52%
High	6050.47	6173.54	6173.54	6173.54	6173.54	6173.54
Low	5833.20	5538.04	5395.52	5121.68	5452.23	810.13
Max. Drawdown	-4.12%	-5.51%	-5.51%	-5.51%	-5.51%	-33.99%
VaR 95 \ 99				-12.4% \ -17.7%		-16.7% \ -31.2%
CVaR 95 \ 99				-16.4% \ -21.7%		-26.4% \ -47.0%

COMPOSITION BY CURRENCIES

- USD 64.0%
- JPY 6.9%
- HKD 6.6%
- ILs 6.3%
- Others 16.1%



COMPOSITION BY COUNTRIES

- US 56.6%
- JP 6.9%
- IL 6.3%
- CH 5.8%
- Others 24.3%



TOP COMPONENTS AS OF 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
L3HARRIS TECHNOLOGIES INC	LHX UN Equity	US	USD	5.32%
SWISSCOM AG	SCMN SE Equity	CH	CHF	5.23%
HK ELECTRIC INVESTMENTS LTD	2638 HK Equity	KY	HKD	4.98%
JOHNSON & JOHNSON	JNJ UN Equity	US	USD	4.83%
GENERAL DYNAMICS CORP	GD UN Equity	US	USD	4.64%
LOCKHEED MARTIN CORP	LMT UN Equity	US	USD	4.59%
WASTE MANAGEMENT INC	WM UN Equity	US	USD	4.43%
MCDONALDS HOLDING CO JAPAN ORD	2702 JT Equity	JP	JPY	4.41%
ROYALTY PHARMA PLC- CL A	RPRX UW Equity	GB	USD	4.30%
REPUBLIC SERVICES INC	RSG UN Equity	US	USD	3.92%

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