

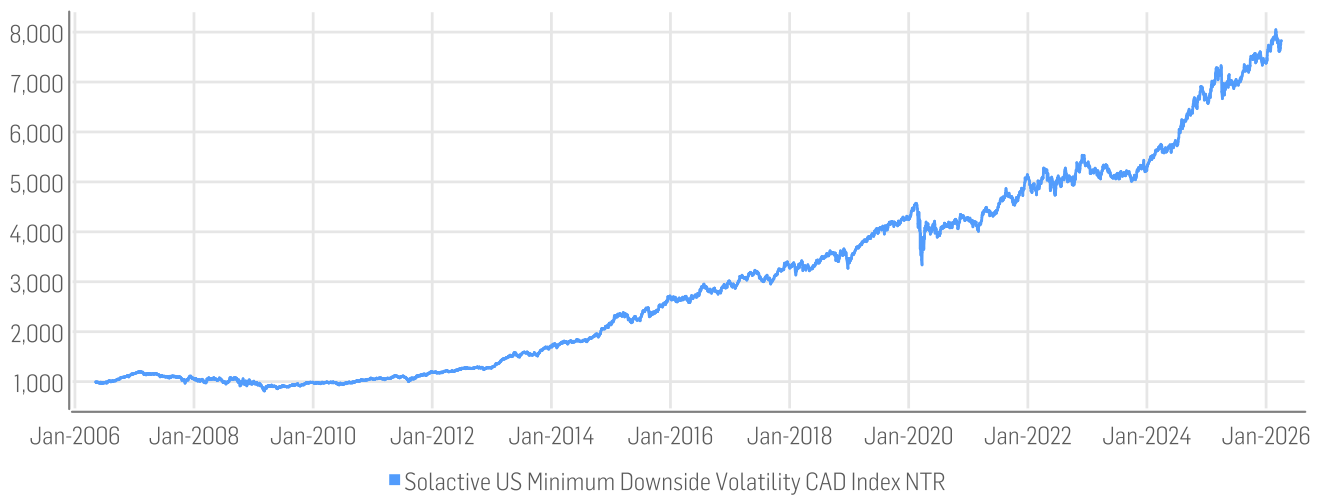
FACTSHEET - AS OF 06-Apr-2026

Solactive US Minimum Downside Volatility CAD Index NTR

DESCRIPTION

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

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOHUL4 / SLOHUL	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	SOLUMDVN Index/ .SOLUMDVN	Last Price	7827.84
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	125		

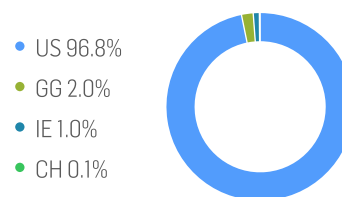
STATISTICS

CAD	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.26%	4.63%	4.38%	13.48%	6.11%	682.78%
Performance (p.a.)						10.89%
Volatility (p.a.)	10.53%	10.16%	9.18%	9.69%	9.92%	15.58%
High	7887.86	8049.27	8049.27	8049.27	8049.27	8049.27
Low	7610.05	7429.34	7335.43	6739.15	7377.18	811.93
Max. Drawdown	-4.01%	-5.46%	-5.46%	-5.46%	-5.46%	-32.72%
VaR 95 \ 99				-14.7% \ -23.3%		-21.6% \ -40.4%
CVaR 95 \ 99				-20.6% \ -31.9%		-35.4% \ -65.1%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 06-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
JOHNSON & JOHNSON	JNJ UN Equity	US	USD	6.12%
LOCKHEED MARTIN CORP	LMT UN Equity	US	USD	5.98%
RTX CORPORATION	RTX UN Equity	US	USD	5.67%
L3HARRIS TECHNOLOGIES INC	LHX UN Equity	US	USD	5.63%
WASTE MANAGEMENT INC	WM UN Equity	US	USD	5.12%
CENCORA INC	COR UN Equity	US	USD	4.98%
ELECTRONIC ARTS INC	EA UW Equity	US	USD	4.91%
VERIZON COMMUNICATIONS INC	VZ UN Equity	US	USD	4.51%
WALMART INC	WMT UW Equity	US	USD	4.47%
INTERNATIONAL BUSINESS MACHINES CORP	IBM UN Equity	US	USD	4.10%

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