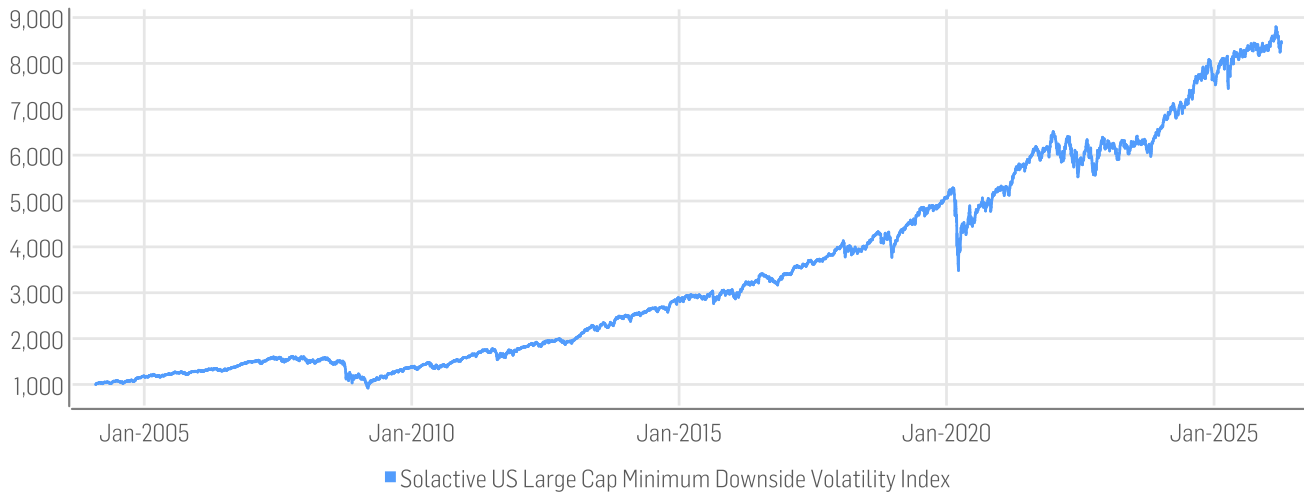


FACTSHEET - AS OF 07-Apr-2026

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	8441.20
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	101		

FACTSHEET - AS OF 07-Apr-2026
Solactive US Large Cap Minimum Downside Volatility Index

STATISTICS

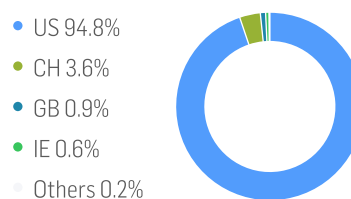
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.81%	1.90%	0.50%	7.46%	1.47%	744.12%
Performance (p.a.)						10.10%
Volatility (p.a.)	10.33%	9.02%	8.43%	8.91%	8.98%	14.79%
High	8683.66	8799.08	8799.08	8799.08	8799.08	8799.08
Low	8244.66	8244.66	8169.07	7716.63	8244.66	919.97
Sharpe Ratio*	-3.19	0.47	-0.31	0.44	0.22	0.44
Max. Drawdown	-5.07%	-6.30%	-6.30%	-6.30%	-6.30%	-43.01%
VaR 95 \ 99				-12.4% \ -25.5%		-20.9% \ -41.1%
CVaR 95 \ 99				-18.5% \ -28.4%		-35.8% \ -67.0%

* 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 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
VERISIGN INC	VRSN UW Equity	US	USD	3.46%
CME GROUP INC	CME UW Equity	US	USD	3.26%
GARMIN LTD	GRMN UN Equity	CH	USD	3.23%
MOTOROLA SOLUTIONS INC	MSI UN Equity	US	USD	3.22%
LOCKHEED MARTIN CORP	LMT UN Equity	US	USD	3.16%
ELECTRONIC ARTS INC	EA UW Equity	US	USD	3.13%
JOHNSON & JOHNSON	JNJ UN Equity	US	USD	3.09%
CISCO SYSTEMS INC	CSCO UW Equity	US	USD	3.02%
AMPHENOL CORP NEW CL A	APH UN Equity	US	USD	2.99%
TAKE-TWO INTERACTIVE SOFTWARE INC	TTWO UW Equity	US	USD	2.99%

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