

## FACTSHEET - AS OF 23-Oct-2020

# Solactive Developed Markets Sustainable Dividend Select Index PR

### HISTORICAL PERFORMANCE



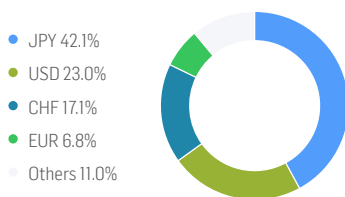
### CHARACTERISTICS

ISIN / WKN	DE000SLOAV15 / SLOAV1	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .SODMSDSP	Last Price	944.54
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price Return	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	CAD	History	Available daily back to 08.05.2017
Index Members	100		

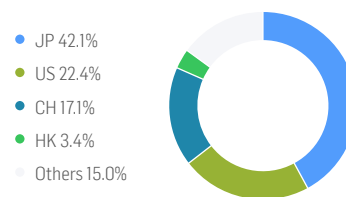
## STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.02%	-1.01%	-2.90%	-14.24%	-15.44%	-5.55%
Performance (p.a.)	-	-	-	-	-	-1.64%
Volatility (p.a.)	7.24%	9.14%	11.93%	24.22%	26.53%	14.79%
High	970.99	973.87	997.41	1155.00	1155.00	1155.00
Low	937.62	929.25	929.25	829.34	829.34	829.34
Sharpe Ratio	-3.04	-0.44	-0.49	-0.60	-0.70	-0.11
Max. Drawdown	-3.44%	-3.72%	-6.83%	-28.20%	-28.20%	-28.20%
VaR 95 \ 99				-31.6% \ -98.3%		-18.5% \ -41.5%
CVaR 95 \ 99				-68.5% \ -140.7%		-36.2% \ -79.1%

### Composition by Currencies



### Composition by Countries



## TOP COMPONENTS AS OF 23-Oct-2020

Company	Ticker	Country	Currency	Index Weight (%)
PFIZER INC	PFE UN Equity	US	USD	5.49%
TOYOTA MOTOR CORP	7203 JT Equity	JP	JPY	5.16%
NESTLE SA	NESN SE Equity	CH	CHF	5.05%
MERCK & CO. INC.	MRK UN Equity	US	USD	4.97%
JOHNSON & JOHNSON	JNJ UN Equity	US	USD	4.92%
BRISTOL-MYERS SQUIBB CO	BMJ UN Equity	US	USD	4.90%
NOVARTIS AG	NOVN SE Equity	CH	CHF	4.66%
ROCHE HOLDING AG	ROG SE Equity	CH	CHF	4.52%
NIPPON TELEGRAPH & TELEPHONE ORD	9432 JT Equity	JP	JPY	2.49%
MITSUBISHI UFJ FINANCIAL GRO	8306 JT Equity	JP	JPY	2.32%

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