FACTSHEET - AS OF 23-Apr-2024
Solactive Developed Markets Sustainable Dividend Select Index PR

HISTORICAL PERFORMANCE

CHARACTERISTICS

ISIN / WKN	DE000SL0AV15 / SL0AV1	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .SODMSDSP	Last Price	1117.02
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		

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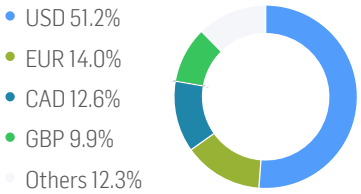
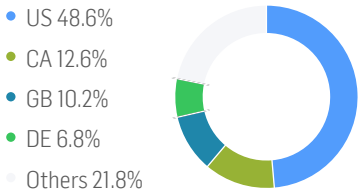
STATISTICS

CAD	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.64%	3.43%	9.27%	1.09%	5.73%	11.70%
Performance (p.a.)						1.60%
Volatility (p.a.)	8.58%	6.84%	7.16%	7.32%	6.77%	12.29%
High	1135.05	1135.05	1135.05	1135.05	1135.05	1155.00
Low	1091.08	1074.07	1007.53	1007.53	1056.53	829.34
Max. Drawdown	-3.87%	-3.87%	-3.87%	-8.82%	-3.87%	-28.20%
VaR 95 \ 99				-12.5% \ -17.0%		-16.1% \ -31.6%
CVaR 95 \ 99				-15.8% \ -20.2%		-28.3% \ -57.5%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 23-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	5.56%
PROCTER & GAMBLE CO	PG UN Equity	US	USD	5.33%
MERCK & CO. INC.	MRK UN Equity	US	USD	5.28%
COCA-COLA CO/THE	KO UN Equity	US	USD	4.96%
JOHNSON & JOHNSON	JNJ UN Equity	US	USD	4.57%
CISCO SYSTEMS INC	CSCO UW Equity	US	USD	4.14%
ROCHE HOLDING AG	ROG SE Equity	CH	CHF	3.73%
HSBC HOLDINGS PLC	HSBA LN Equity	GB	GBP	3.36%
ROYAL BANK OF CANADA	RY CT Equity	CA	CAD	2.91%
UNILEVER PLC	ULVR LN Equity	GB	GBP	2.52%

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