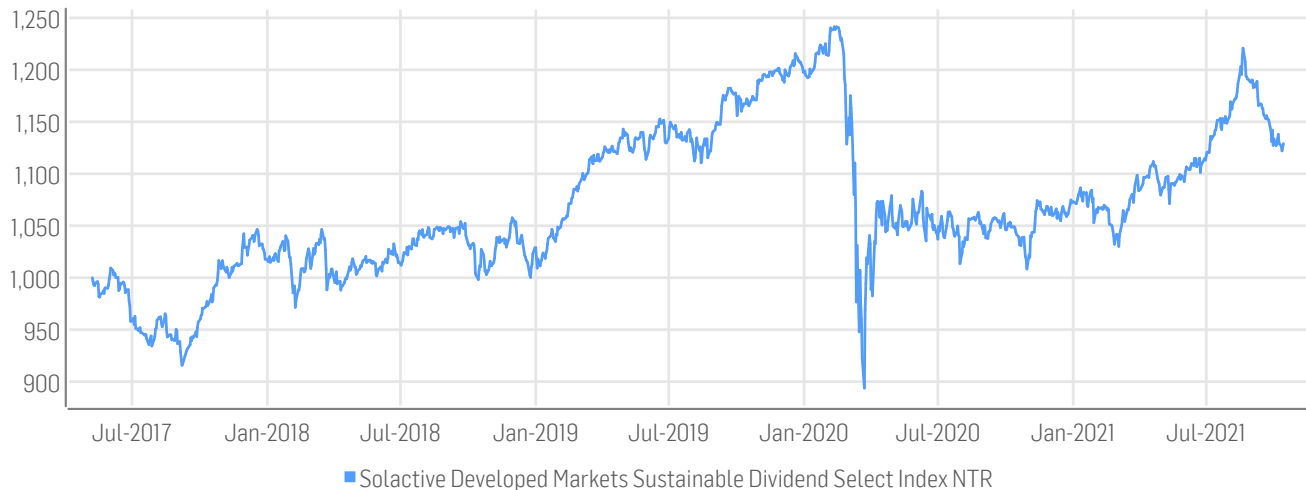


FACTSHEET - AS OF 14-Oct-2021

Solactive Developed Markets Sustainable Dividend Select Index NTR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOAV23 / SLOAV2	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .SODMSDSN	Last Price	1129.04
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 08.05.2017
Index Members	100		

STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	-3.23%	-1.94%	1.99%	8.64%	5.21%	12.90%
Performance (p.a.)	-	-	-	-	-	2.77%
Volatility (p.a.)	8.54%	9.12%	8.39%	8.82%	8.66%	13.72%
High	1166.74	1220.85	1220.85	1220.85	1220.85	1241.48
Low	1122.01	1122.01	1071.30	1008.34	1030.07	893.74
Sharpe Ratio	-3.86	-0.84	0.49	0.99	0.77	0.20
Max. Drawdown	-3.83%	-8.10%	-8.10%	-8.10%	-8.10%	-28.01%
VaR 95 \ 99				-15.5% \ -20.5%		-17.8% \ -36.7%
CVaR 95 \ 99				-20.0% \ -27.9%		-32.7% \ -72.1%

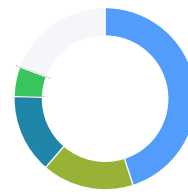
COMPOSITION BY CURRENCIES

- USD 48.6%
- CHF 15.9%
- CAD 14.0%
- EUR 11.9%
- Others 9.6%



COMPOSITION BY COUNTRIES

- US 45.0%
- CH 16.3%
- CA 14.0%
- FR 5.3%
- Others 19.4%



TOP COMPONENTS AS OF 14-Oct-2021

Company	Ticker	Country	Currency	Index Weight (%)
PROCTER & GAMBLE CO	PG UN Equity	US	USD	5.25%
ROCHE HOLDING AG	ROG SE Equity	CH	CHF	5.02%
NESTLE SA	NESN SE Equity	CH	CHF	4.92%
JOHNSON & JOHNSON	JNJ UN Equity	US	USD	4.72%
PFIZER INC	PFE UN Equity	US	USD	4.34%
CISCO SYSTEMS INC	CSCO UW Equity	US	USD	4.02%
COCA-COLA CO/THE	KO UN Equity	US	USD	3.93%
MERCK & CO. INC.	MRK UN Equity	US	USD	3.66%
NOVARTIS AG	NOVN SE Equity	CH	CHF	3.61%
MEDTRONIC PLC	MDT UN Equity	IE	USD	3.12%

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