

FACTSHEET - AS OF 28-Mar-2023

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	1237.68
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	101		

STATISTICS

CAD	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.09%	-1.96%	7.71%	0.80%	-1.81%	23.77%
Performance (p.a.)						3.69%
Volatility (p.a.)	10.52%	8.82%	10.73%	10.82%	8.89%	13.00%
High	1251.20	1276.71	1284.66	1284.66	1276.71	1284.66
Low	1217.83	1217.83	1126.27	1126.27	1217.83	893.74
Max. Drawdown	-2.67%	-4.61%	-5.20%	-10.70%	-4.61%	-28.01%
VaR 95 \ 99				-19.3% \ -25.0%		-17.2% \ -33.4%
CVaR 95 \ 99				-23.7% \ -31.2%		-30.1% \ -62.5%

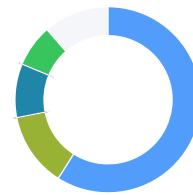
COMPOSITION BY CURRENCIES

- USD 61.8%
- CAD 12.9%
- JPY 9.3%
- CHF 7.3%
- Others 8.6%



COMPOSITION BY COUNTRIES

- US 59.0%
- CA 12.9%
- JP 9.3%
- CH 7.3%
- Others 11.4%



TOP COMPONENTS AS OF 28-Mar-2023

Company	Ticker	Country	Currency	Index Weight (%)
NOVARTIS AG	NOVN SE Equity	CH	CHF	5.10%
COCA-COLA CO/THE	KO UN Equity	US	USD	5.06%
PROCTER & GAMBLE CO	PG UN Equity	US	USD	4.99%
CISCO SYSTEMS INC	CSCO UW Equity	US	USD	4.98%
MERCK & CO. INC.	MRK UN Equity	US	USD	4.88%
JOHNSON & JOHNSON	JNJ UN Equity	US	USD	4.37%
VERIZON COMMUNICATIONS INC	VZ UN Equity	US	USD	4.20%
PFIZER INC	PFE UN Equity	US	USD	4.14%
BRISTOL-MYERS SQUIBB CO	BYM UN Equity	US	USD	3.81%
ROYAL BANK OF CANADA	RY CT Equity	CA	CAD	3.39%

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