

Solactive Developed Markets Sustainable Dividend Select Index CA NTR

DESCRIPTION

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HISTORICAL PERFORMANCE



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CHARACTERISTICS

ISIN / WKN	DE000SLOAV49 / SLOAV4	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	SODMSDSC Index / .SODMSDSC	Last Price	1217.07
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	-5.01%	-2.32%	0.20%	8.89%	-4.34%	21.71%
Performance (p.a.)						3.98%
Volatility (p.a.)	12.55%	11.88%	10.68%	9.43%	10.63%	13.35%
High	1281.32	1291.75	1291.75	1291.75	1291.75	1291.75
Low	1210.67	1208.51	1193.08	1114.23	1208.51	907.35
Max. Drawdown	-5.51%	-6.28%	-6.28%	-8.05%	-6.28%	-27.98%
VaR 95 \ 99				-15.7% \ -25.6%		-17.7% \ -35.1%
CVaR 95 \ 99				-21.7% \ -33.4%		-31.5% \ -66.6%

COMPOSITION BY CURRENCIES

- USD 57.1%
- CAD 14.4%
- CHF 13.4%
- EUR 4.9%
- Others 10.2%



COMPOSITION BY COUNTRIES

- US 53.8%
- CA 14.4%
- CH 13.4%
- JP 4.5%
- Others 13.9%



TOP COMPONENTS AS OF 20-May-2022

Company	Ticker	Country	Currency	Index Weight (%)
JOHNSON & JOHNSON	JNJ UN Equity	US	USD	5.31%
COCA-COLA CO/THE	KO UN Equity	US	USD	4.91%
PROCTER & GAMBLE CO	PG UN Equity	US	USD	4.84%
NESTLE SA	NESN SE Equity	CH	CHF	4.76%
VERIZON COMMUNICATIONS INC	VZ UN Equity	US	USD	4.31%
NOVARTIS AG	NOVN SE Equity	CH	CHF	4.21%
ROCHE HOLDING AG	ROG SE Equity	CH	CHF	4.20%
COMCAST CORP-CLASS A	CMCSA UW Equity	US	USD	3.91%
CISCO SYSTEMS INC	CSCO UW Equity	US	USD	3.38%
BRISTOL-MYERS SQUIBB CO	BMJ UN Equity	US	USD	3.34%

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