

FACTSHEET - AS OF 23-Oct-2020

Concinnity Conscious Companies Cap Weighted TR Index

DESCRIPTION

Concinnity Conscious Companies Cap Weighted TR Index

HISTORICAL PERFORMANCE



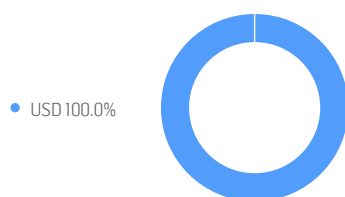
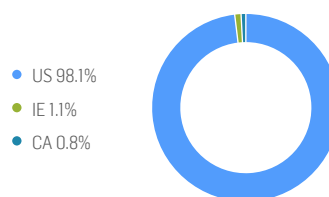
CHARACTERISTICS

ISIN / WKN	DE000SLOBD65 / SLOBD6	Base Value / Base Date	100 Points / 30.07.2010
Bloomberg / Reuters	KRMACWT Index/ .KRMACWT	Last Price	449.31
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Total Return	Calculation	9:00 am to 4:50 pm (EST), every 15 seconds
Index Currency	USD	History	Available daily back to 30.07.2010
Index Members	151		

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STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	6.55%	9.10%	25.44%	25.38%	16.24%	349.31%
Performance (p.a.)	-	-	-	-	-	15.81%
Volatility (p.a.)	20.02%	19.88%	20.89%	33.49%	36.75%	16.76%
High	462.58	471.18	471.18	471.18	471.18	471.18
Low	421.67	412.74	357.40	283.30	283.30	95.59
Sharpe Ratio	5.82	2.12	2.78	0.76	0.54	0.92
Max. Drawdown	-3.56%	-10.51%	-10.51%	-31.13%	-31.13%	-31.13%
VaR 95 \ 99				-51.3% \ -122.7%		-25.0% \ -51.2%
CVaR 95 \ 99				-91.3% \ -172.4%		-41.5% \ -75.3%

Composition by Currencies

Composition by Countries

TOP COMPONENTS AS OF 23-Oct-2020

Company	Ticker	Country	Currency	Index Weight (%)
APPLE INC	AAPL UW Equity	US	USD	9.97%
MICROSOFT CORP	MSFT UW Equity	US	USD	9.17%
AMAZON.COM INC	AMZN UW Equity	US	USD	7.68%
FACEBOOK INC	FB UW Equity	US	USD	3.86%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	2.75%
JOHNSON & JOHNSON	JNJ UN Equity	US	USD	2.18%
PROCTER & GAMBLE CO	PG UN Equity	US	USD	2.00%
VISA INC-CLASS A SHARES	V UN Equity	US	USD	1.88%
NVIDIA CORP	NVDA UW Equity	US	USD	1.82%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	1.76%

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