

FACTSHEET - AS OF 30-Nov-2021

Solactive Day to Day Household Consumption 2020 AR 5% Index

DESCRIPTION

The index replicates the return of an investment into the index components (net dividends reinvested) with a constant dividend markdown of 5% per year, subtracted on an accrued basis. Consequently, the index performs better (or worse) than the standard price index that does not consider dividend reinvestments as long as the overall net dividend yield of the index components is greater (lower) than the value being subtracted.

HISTORICAL PERFORMANCE



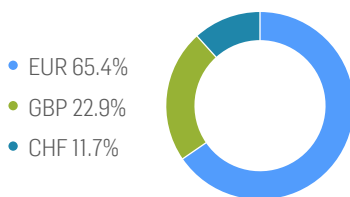
CHARACTERISTICS

ISIN / WKN	DE000SLOBFX3	Base Value / Base Date	1000 Points / 30.09.2014
Bloomberg / Reuters	SODAYS20 Index / .SODAYS20	Last Price	1341.36
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Adjusted Return	Calculation	09:00am to 10:50pm (CET), every 60 seconds
Index Currency	EUR	History	Available daily back to 20.08.2020
Index Members	9		

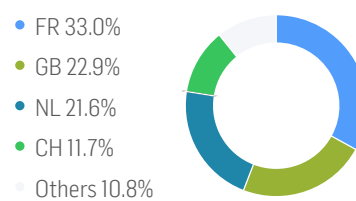
STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.42%	-0.14%	0.23%	10.46%	8.51%	34.14%
Performance (p.a.)	-	-	-	-	-	4.18%
Volatility (p.a.)	15.23%	12.76%	11.17%	11.98%	11.77%	16.16%
High	1415.99	1415.99	1415.99	1415.99	1415.99	1415.99
Low	1341.36	1292.40	1292.40	1153.91	1153.91	926.89
Sharpe Ratio	-1.01	0.00	0.09	0.93	0.84	0.29
Max. Drawdown	-5.27%	-5.27%	-6.10%	-7.16%	-6.67%	-30.10%
VaR 95 \ 99				-17.0% \ -36.7%		-24.9% \ -46.3%
CVaR 95 \ 99				-29.2% \ -41.8%		-39.2% \ -64.1%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 30-Nov-2021

Company	Ticker	Country	Currency	Index Weight (%)
L OREAL SA	OR FP Equity	FR	EUR	12.00%
NESTLE SA	NESN SE Equity	CH	CHF	11.71%
PERNOD RICARD SA	RI FP Equity	FR	EUR	11.51%
DIAGEO PLC	DGE LN Equity	GB	GBP	11.47%
RECKITT BENCKISER GROUP PLC	RKT LN Equity	GB	GBP	11.41%
ROYAL AHOLD DELHAIZE NV	AD NA Equity	NL	EUR	11.12%
ANHEUSER BUSCH INBEV SA NV	ABI BB Equity	BE	EUR	10.80%
HEINEKEN NV	HEIA NA Equity	NL	EUR	10.50%
DANONE SA	BN FP Equity	FR	EUR	9.49%

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