FACTSHEET - AS OF 14-Oct-2021
Solactive Europe & US Top Pharmaceuticals 2020 AR 3.5% Index

DESCRIPTION

The index replicates the return of an investment into the index components (net dividends reinvested) with a constant dividend markdown of 3.5% 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	DE000SL0BVJ9	Base Value / Base Date	1000 Points / 30.12.2013
Bloomberg / Reuters	SOPB2020 Index / .SOPB2020	Last Price	1813.27
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 09.10.2020
Index Members	10		

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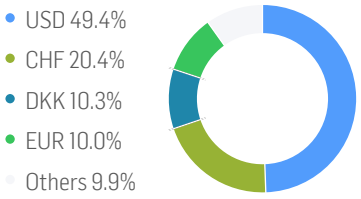
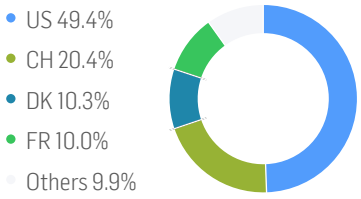
STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	1.85%	-0.64%	8.73%	12.27%	13.07%	81.33%
Performance (p.a.)	-	-	-	-	-	7.94%
Volatility (p.a.)	10.52%	11.84%	12.20%	14.13%	12.83%	16.23%
High	1833.63	1960.07	1960.07	1960.07	1960.07	1960.07
Low	1762.06	1762.06	1642.61	1528.77	1557.79	986.48
Sharpe Ratio	2.43	-0.17	1.56	0.92	1.36	0.52
Max. Drawdown	-1.87%	-10.10%	-10.10%	-10.10%	-10.10%	-23.60%
VaR 95 \ 99				-21.6% \ -35.2%		-25.2% \ -43.7%
CVaR 95 \ 99				-28.2% \ -36.9%		-37.7% \ -60.9%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 14-Oct-2021

Company	Ticker	Country	Currency	Index Weight (%)
ROCHE HOLDING AG	ROG SE Equity	CH	CHF	10.44%
MERCK & CO. INC.	MRK UN Equity	US	USD	10.32%
NOVO NORDISK A/S	NOVOB DC Equity	DK	DKK	10.29%
ABBVIE INC	ABBV UN Equity	US	USD	10.07%
SANOFI SA	SAN FP Equity	FR	EUR	10.02%
NOVARTIS AG	NOVN SE Equity	CH	CHF	9.94%
ASTRAZENECA PLC	AZN LN Equity	GB	GBP	9.88%
JOHNSON & JOHNSON	JNJ UN Equity	US	USD	9.81%
BRISTOL-MYERS SQUIBB CO	BMY UN Equity	US	USD	9.65%
PFIZER INC	PFE UN Equity	US	USD	9.59%

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