

FACTSHEET - À PARTIR DU 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.

PERFORMANCE HISTORIQUE*



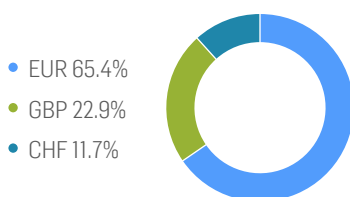
DONNEES CLEFS

ISIN / WKN	DE000SLOBFX3	Valeur / Date initiales	1000 Points / 30.09.2014
Bloomberg / Reuters	SODAYS20 Index / .SODAYS20	Prix actuel	1341.36
Calculateur de l'Indice	Solactive AG	Dividendes	Reinvested
Type d'Indice	Adjusted Return	Calcul	09 :00am to 10 :50pm (CET), every 60 seconds
Monnaie de l'Indice	EUR	Données	Available daily back to 20.08.2020
Composants de l'Indice	9		

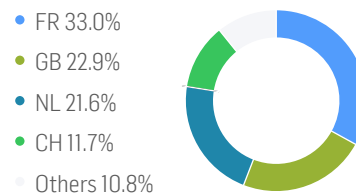
STATISTIQUES

	30J	90J	180J	360J	YTD	Depuis sa Création
Performance	-1.42%	-0.14%	0.23%	10.46%	8.51%	34.14%
Performance (p.a.)	-	-	-	-	-	4.18%
Volatilité (p.a.)	15.23%	12.76%	11.17%	11.98%	11.77%	16.16%
Maxi	1415.99	1415.99	1415.99	1415.99	1415.99	1415.99
Mini	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%

EXPOSITION AU RISQUE DE CHANGE



EXPOSITION AU RISQUE-PAYS



PREMIERS COMPOSANTS 30 Nov 2021

Société	Code	Pays	Monnaie	Poids
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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For more information, please visit www.solactive.com.

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