

## FACTSHEET - AS OF 12-Jul-2024

# Solactive Developed Markets Sustainable Dividend Select Index NTR

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLOAV23 / SLOAV2	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .SODMSDSN	Last Price	1400.57
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	100		

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## STATISTICS

CAD	30D	90D	180D	360D	YTD	Since Inception
Performance	2.27%	6.13%	9.21%	13.17%	11.72%	40.06%
Performance (p.a.)						4.80%
Volatility (p.a.)	6.18%	7.09%	6.67%	7.29%	6.75%	12.16%
High	1400.57	1400.57	1400.57	1400.57	1400.57	1400.57
Low	1363.28	1307.82	1277.23	1190.93	1253.63	893.74
Max. Drawdown	-1.08%	-3.14%	-3.60%	-6.28%	-3.60%	-28.01%
VaR 95 \ 99				-12.4% \ -16.6%		-15.9% \ -31.4%
CVaR 95 \ 99				-15.2% \ -19.9%		-27.7% \ -57.5%

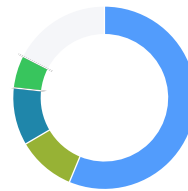
## COMPOSITION BY CURRENCIES

- USD 58.5%
- EUR 10.8%
- CAD 10.3%
- CHF 10.2%
- Others 10.2%



## COMPOSITION BY COUNTRIES

- US 56.3%
- CA 10.3%
- CH 10.2%
- GB 5.7%
- Others 17.5%



## TOP COMPONENTS AS OF 12-Jul-2024

Company	Ticker	Country	Currency	Index Weight (%)
INTERTEK GROUP PLC	ITRK LN Equity	GB	GBP	0.19%
BAE SYSTEMS PLC	BA/ LN Equity	GB	GBP	0.95%
POWER CORP OF CANADA	POW CT Equity	CA	CAD	0.29%
IBERDROLA SA	IBE SQ Equity	ES	EUR	1.44%
MEDIOBANCA SPA	MB IM Equity	IT	EUR	0.18%
ZURICH INSURANCE GROUP AG	ZURN SE Equity	CH	CHF	1.49%
VINCI SA	DG FP Equity	FR	EUR	1.06%
DBS GROUP HOLDINGS LTD	DBS SP Equity	SG	SGD	1.08%
JOHNSON & JOHNSON	JNJ UN Equity	US	USD	4.76%
CMS ENERGY CORP	CMS UN Equity	US	USD	0.35%

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