

# FACTSHEET - AS OF 20-Mar-2023

## Solactive L&G Enhanced ESG North America Index PR

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

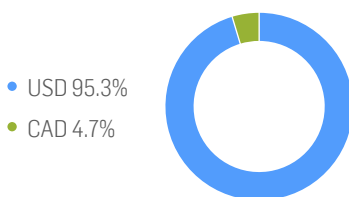
ISIN / WKN	DE000SLODUT6 / SLODUT	Base Value / Base Date	100 Points / 07.05.2014
Bloomberg / Reuters	/ .SOEESGNP	Last Price	309.65
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price Return	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	GBP	History	Available daily back to 07.05.2014
Index Members	574		

## STATISTICS

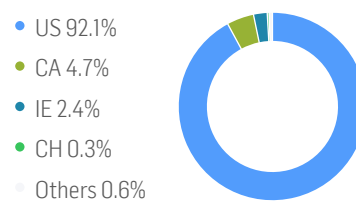
GBP	30D	90D	180D	360D	YTD	Since Inception
Performance	-5.07%	3.08%	-3.52%	-7.23%	1.82%	209.65%
Performance (p.a.)						13.59%
Volatility (p.a.)	21.50%	18.69%	21.83%	23.11%	19.06%	19.22%
High	325.41	332.52	332.52	345.00	332.52	353.56
Low	303.63	299.41	299.41	286.83	301.64	99.98
Sharpe Ratio*	-2.36	0.49	-0.50	-0.49	0.24	0.50
Max. Drawdown	-6.92%	-8.69%	-9.90%	-16.36%	-8.69%	-25.82%
VaR 95 \ 99				-40.8% \ -73.7%		-29.1% \ -51.0%
CVaR 95 \ 99				-55.2% \ -77.0%		-46.3% \ -77.9%

\* Up to 31 December 2021, ex-post Sharpe ratios use as input for the risk free rate term the London Inter-Bank Offered rates in the respective currencies of the index and at a term equal to the observation period. From 3 January 2022 onwards, Sharpe ratios will be / are calculated using as reference risk free rate input the overnight replacement rate for these currencies, namely SONIA (for GBP), SOFR (for USD) and EURIBOR Overnight (for EUR).

## COMPOSITION BY CURRENCIES



## COMPOSITION BY COUNTRIES



## TOP COMPONENTS AS OF 20-Mar-2023

Company	Ticker	Country	Currency	Index Weight (%)
APPLE INC	AAPL UW Equity	US	USD	8.24%
MICROSOFT CORP	MSFT UW Equity	US	USD	6.91%
NVIDIA CORP	NVDA UW Equity	US	USD	2.58%
AMAZON.COM INC	AMZN UW Equity	US	USD	2.21%
UNITEDHEALTH GROUP INC	UNH UN Equity	US	USD	1.47%
JOHNSON & JOHNSON	JNJ UN Equity	US	USD	1.46%
VISA INC-CLASS A SHARES	V UN Equity	US	USD	1.45%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	1.44%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	1.43%
META PLATFORMS INC	META UW Equity	US	USD	1.39%

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