

FACTSHEET - AS OF 20-Mar-2023

Solactive L&G Enhanced ESG North America Index NTR

HISTORICAL PERFORMANCE



CHARACTERISTICS

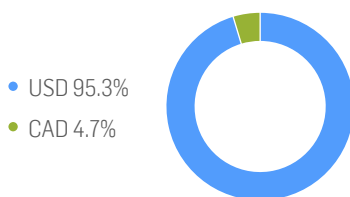
ISIN / WKN	DE000SLODUU4 / SLODUU	Base Value / Base Date	100 Points / 07.05.2014
Bloomberg / Reuters	/ .SOEESGNN	Last Price	347.46
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	GBP	History	Available daily back to 07.05.2014
Index Members	574		

STATISTICS

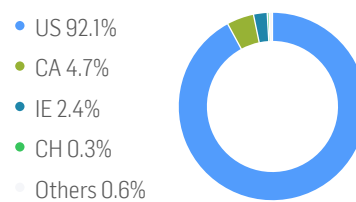
GBP	30D	90D	180D	360D	YTD	Since Inception
Performance	-4.97%	3.38%	-2.94%	-6.16%	2.10%	247.46%
Performance (p.a.)						15.08%
Volatility (p.a.)	21.52%	18.69%	21.84%	23.11%	19.06%	19.22%
High	364.75	372.48	372.48	384.40	372.48	391.26
Low	340.58	335.01	335.01	319.01	337.77	100.00
Sharpe Ratio*	-2.33	0.56	-0.45	-0.44	0.31	0.58
Max. Drawdown	-6.85%	-8.56%	-9.63%	-16.14%	-8.56%	-25.74%
VaR 95 \ 99				-40.7% \ -73.6%		-29.1% \ -50.9%
CVaR 95 \ 99				-55.1% \ -76.8%		-46.3% \ -77.8%

* 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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