

FACTSHEET - AS OF 30-Nov-2022

Solactive ESG US Equity Index TR

DESCRIPTION

The Index aims to track the US stock market but includes only companies that meet specific ESG requirements. The index universe is screened for responsible business conduct, controversial weapons and certain activities. The Index also excludes the bottom 10% of companies according to each E, S, G and ESG rating category. The Index will then select the Top 30 eligible securities by Market Cap.

HISTORICAL PERFORMANCE



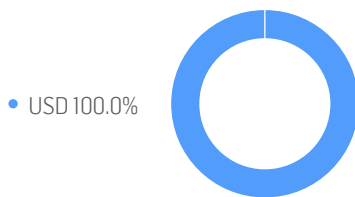
CHARACTERISTICS

ISIN / WKN	DE000SLOGKR4 / SLOGKR	Base Value / Base Date	1000 Points / 07.11.2018
Bloomberg / Reuters	SOLHESGT Index / .SOLHESGT	Last Price	1447.44
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Total Return	Calculation	9:00 am to 4:50 pm (EST), every 15 seconds
Index Currency	CAD	History	Available daily back to 07.11.2018
Index Members	30		

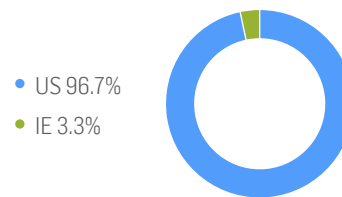
STATISTICS

CAD	30D	90D	180D	360D	YTD	Since Inception
Performance	6.73%	9.21%	7.33%	-7.61%	-11.10%	44.74%
Performance (p.a.)						9.53%
Volatility (p.a.)	21.43%	22.94%	21.71%	22.35%	22.82%	22.22%
High	1447.44	1447.44	1447.44	1654.93	1632.93	1654.93
Low	1309.49	1252.06	1251.94	1251.94	1251.94	889.22
Max. Drawdown	-3.44%	-6.68%	-11.24%	-24.35%	-23.33%	-24.35%
VaR 95 \ 99				-36.1% \ -59.1%		-31.3% \ -59.1%
CVaR 95 \ 99				-47.6% \ -64.7%		-51.2% \ -95.1%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 30-Nov-2022

Company	Ticker	Country	Currency	Index Weight (%)
META PLATFORMS INC	META UW Equity	US	USD	3.95%
NVIDIA CORP	NVDA UW Equity	US	USD	3.88%
BROADCOM INC	AVGO UW Equity	US	USD	3.66%
MICROSOFT CORP	MSFT UW Equity	US	USD	3.52%
ADOBE INC	ADBE UW Equity	US	USD	3.47%
THERMO FISHER SCIENTIFIC INC	TMO UN Equity	US	USD	3.46%
HOME DEPOT INC	HD UN Equity	US	USD	3.42%
DANAHER CORP	DHR UN Equity	US	USD	3.42%
PROCTER & GAMBLE CO	PG UN Equity	US	USD	3.40%
CISCO SYSTEMS INC	CSCO UW Equity	US	USD	3.38%

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