

FACTSHEET - AS OF 09-Apr-2021

Solactive GBS North America All Cap USD Index TR

DESCRIPTION

The Solactive GBS North America All Cap USD Index TR is part of the Solactive Global Benchmark Series which includes benchmark indices for developed and emerging market countries. The index intends to track the performance of the all cap covering approximately the largest 100% of the free-float market capitalization in North America. It is calculated as a total return index in USD and weighted by free-float market capitalization.

HISTORICAL PERFORMANCE



CHARACTERISTICS

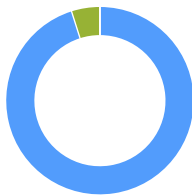
ISIN / WKN	DE000SLA3504 / SLA350	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .SNAACUT	Last Price	1854.62
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Total Return	Calculation	8:00 am to 10:30 pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 08.05.2017
Index Members	3349		

STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	5.23%	7.78%	21.82%	54.02%	10.38%	85.46%
Performance (p.a.)	-	-	-	-	-	17.06%
Volatility (p.a.)	12.72%	15.97%	15.60%	19.31%	15.81%	20.76%
High	1854.62	1854.62	1854.62	1854.62	1854.62	1854.62
Low	1748.37	1674.14	1430.88	1158.33	1657.21	943.46
Sharpe Ratio	6.75	2.21	3.14	2.83	2.76	0.81
Max. Drawdown	-3.05%	-4.96%	-7.35%	-9.24%	-4.96%	-35.42%
VaR 95 \ 99				-33.9% \ -55.3%		-29.7% \ -57.7%
CVaR 95 \ 99				-49.4% \ -77.1%		-54.3% \ -105.3%

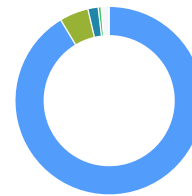
Composition by Currencies

- USD 95.1%
- CAD 4.9%
- HKD 0.0%
- GBP 0.0%
- Others 0.0%



Composition by Countries

- US 91.4%
- CA 5.0%
- IE 1.8%
- BM 0.5%
- Others 1.4%



TOP COMPONENTS AS OF 09-Apr-2021

Company	Ticker	Country	Currency	Index Weight (%)
APPLE INC	AAPL UW Equity	US	USD	5.03%
MICROSOFT CORP	MSFT UW Equity	US	USD	4.29%
AMAZON.COM INC	AMZN UW Equity	US	USD	3.25%
FACEBOOK INC	FB UW Equity	US	USD	1.68%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	1.52%
ALPHABET INC C-SHARES	GOOG UW Equity	US	USD	1.47%
TESLA INC	TSLA UW Equity	US	USD	1.15%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	1.06%
JOHNSON & JOHNSON	JNJ UN Equity	US	USD	0.95%
VISA INC-CLASS A SHARES	V UN Equity	US	USD	0.84%

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