

FACTSHEET - AS OF 18-JUN-2021

Solactive L&G ESG North America GTR Index

HISTORICAL PERFORMANCE



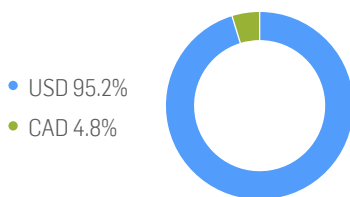
CHARACTERISTICS

ISIN / WKN	DE000SLA5HF6 / SLA5HF	Base Value / Base Date	100 Points / 02.05.2012
Bloomberg / Reuters	SOESGNAG Index / .SOESGNAG	Last Price	439.81
Index Calculator	Solactive AG	Dividends	Reinvested (Total Return Index)
Index Type	North America	Calculation	09:00am to 10:30pm (CET), every 15 seconds
Index Currency	GBP	History	Available daily back to 02.05.2012
Index Members	615		

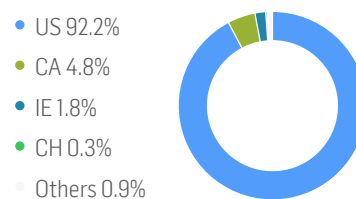
STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	4.84%	7.96%	10.26%	24.58%	10.45%	339.81%
Performance (p.a.)	-	-	-	-	-	17.62%
Volatility (p.a.)	7.34%	11.92%	14.84%	16.70%	14.89%	17.54%
High	440.44	440.44	440.44	440.44	440.44	440.44
Low	419.53	409.02	388.63	345.71	388.63	94.25
Sharpe Ratio	10.58	3.05	1.47	1.49	1.60	1.00
Max. Drawdown	-0.65%	-5.30%	-5.92%	-7.10%	-5.92%	-25.70%
VaR 95 \ 99				-28.9% \ -44.1%		-24.9% \ -48.8%
CVaR 95 \ 99				-37.9% \ -53.1%		-40.9% \ -74.0%

Composition by Currencies



Composition by Countries



TOP COMPONENTS AS OF 18-Jun-2021

Company	Ticker	Country	Currency	Index Weight (%)
MICROSOFT CORP	MSFT UW Equity	US	USD	7.16%
APPLE INC	AAPL UW Equity	US	USD	7.01%
AMAZON.COM INC	AMZN UW Equity	US	USD	3.82%
FACEBOOK INC	FB UW Equity	US	USD	1.80%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	1.68%
ALPHABET INC C-SHARES	GOOG UW Equity	US	USD	1.68%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	1.49%
NVIDIA CORP	NVDA UW Equity	US	USD	1.45%
VISA INC-CLASS A SHARES	V UN Equity	US	USD	1.45%
UNITEDHEALTH GROUP INC	UNH UN Equity	US	USD	1.36%

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