

# FACTSHEET - AS OF 19-Jun-2024

## Solactive L&G Enhanced ESG Developed Markets Index PR

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLOAF23 / SLOAF2	Base Value / Base Date	100 Points / 02.05.2012
Bloomberg / Reuters	/.SOEESGDP	Last Price	384.12
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price Return	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	GBP	History	Available daily back to 02.05.2012
Index Members	1356		

## STATISTICS

GBP	30D	90D	180D	360D	YTD	Since Inception
Performance	2.23%	2.74%	12.76%	22.35%	12.29%	284.12%
Performance (p.a.)						11.73%
Volatility (p.a.)	6.13%	9.07%	9.58%	9.87%	9.74%	14.40%
High	385.28	385.28	385.28	385.28	385.28	385.28
Low	369.45	358.72	336.57	308.07	336.57	93.43
Sharpe Ratio*	4.18	0.71	2.34	1.77	2.31	0.45
Max. Drawdown	-1.67%	-4.38%	-4.38%	-6.22%	-4.38%	-25.27%
VaR 95 \ 99				-16.2% \ -19.2%		-21.2% \ -39.0%
CVaR 95 \ 99				-18.8% \ -23.7%		-33.7% \ -58.5%

\* 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).

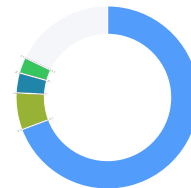
## COMPOSITION BY CURRENCIES

- USD 71.8%
- EUR 7.4%
- JPY 6.5%
- GBP 3.6%
- Others 10.6%



## COMPOSITION BY COUNTRIES

- US 69.3%
- JP 6.5%
- GB 3.5%
- CA 2.8%
- Others 17.9%



## TOP COMPONENTS AS OF 19-Jun-2024

Company	Ticker	Country	Currency	Index Weight (%)
NVIDIA CORP	NVDA UW Equity	US	USD	6.59%
MICROSOFT CORP	MSFT UW Equity	US	USD	6.37%
APPLE INC	AAPL UW Equity	US	USD	5.38%
AMAZON.COM INC	AMZN UW Equity	US	USD	1.90%
BROADCOM INC	AVGO UW Equity	US	USD	1.72%
META PLATFORMS INC	META UW Equity	US	USD	1.62%
ELI LILLY & CO	LLY UN Equity	US	USD	1.26%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	1.21%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	1.09%
ALPHABET INC C-SHARES	GOOG UW Equity	US	USD	1.01%

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This info service is offered exclusively by Solactive AG, Platz der Einheit 1, D-60327 Frankfurt am Main|E-Mail: [indexing@solactive.com](mailto:indexing@solactive.com)

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