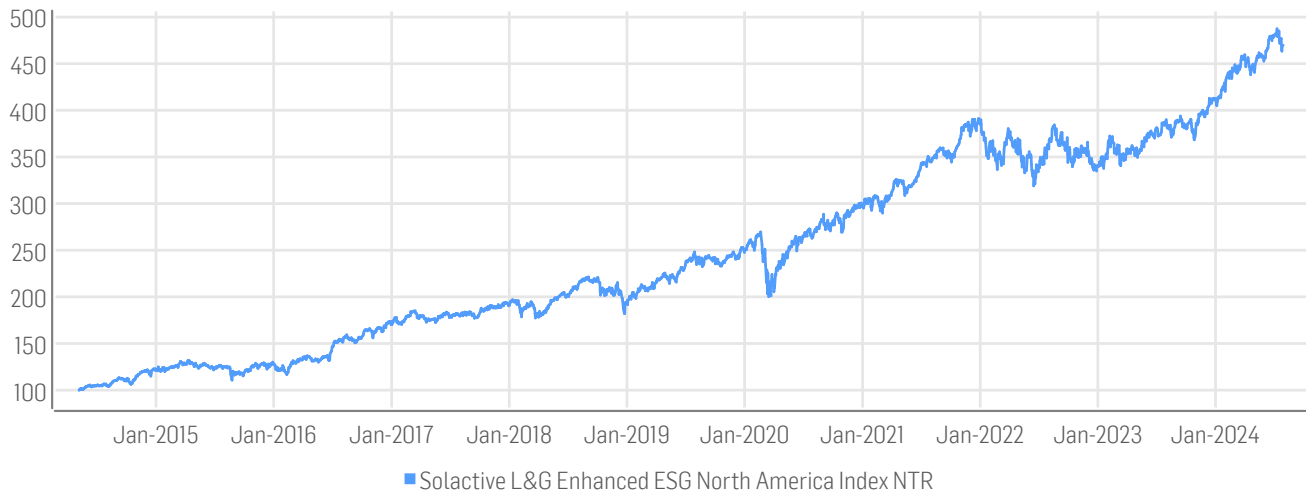


# FACTSHEET - AS OF 29-Jul-2024

## Solactive L&G Enhanced ESG North America Index NTR

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

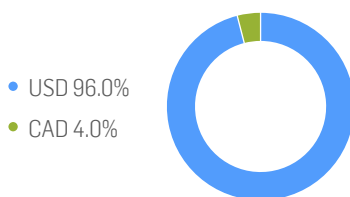
ISIN / WKN	DE000SLODUU4 / SLODUU	Base Value / Base Date	100 Points / 07.05.2014
Bloomberg / Reuters	/ .SOEESGNN	Last Price	469.77
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	GBP	History	Available daily back to 07.05.2014
Index Members	526		

## STATISTICS

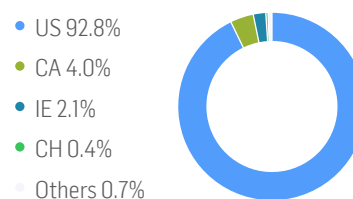
GBP	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.71%	6.40%	11.76%	23.25%	14.07%	369.77%
Performance (p.a.)						16.33%
Volatility (p.a.)	15.33%	11.30%	12.75%	12.41%	12.39%	18.47%
High	487.45	487.45	487.45	487.45	487.45	487.45
Low	463.39	440.74	420.35	368.38	404.99	100.00
Sharpe Ratio*	-1.57	2.07	1.58	1.48	1.62	0.60
Max. Drawdown	-4.94%	-4.94%	-4.94%	-6.48%	-4.94%	-25.74%
VaR 95 \ 99				-20.7% \ -32.8%		-27.7% \ -50.7%
CVaR 95 \ 99				-26.9% \ -36.7%		-44.0% \ -74.7%

\* 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 29-Jul-2024

Company	Ticker	Country	Currency	Index Weight (%)
MICROSOFT CORP	MSFT UW Equity	US	USD	7.69%
APPLE INC	AAPL UW Equity	US	USD	7.47%
NVIDIA CORP	NVDA UW Equity	US	USD	7.40%
AMAZON.COM INC	AMZN UW Equity	US	USD	2.60%
META PLATFORMS INC	META UW Equity	US	USD	2.06%
BROADCOM INC	AVGO UW Equity	US	USD	1.95%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	1.60%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	1.59%
ELI LILLY & CO	LLY UN Equity	US	USD	1.55%
ALPHABET INC C-SHARES	GOOG UW Equity	US	USD	1.33%

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