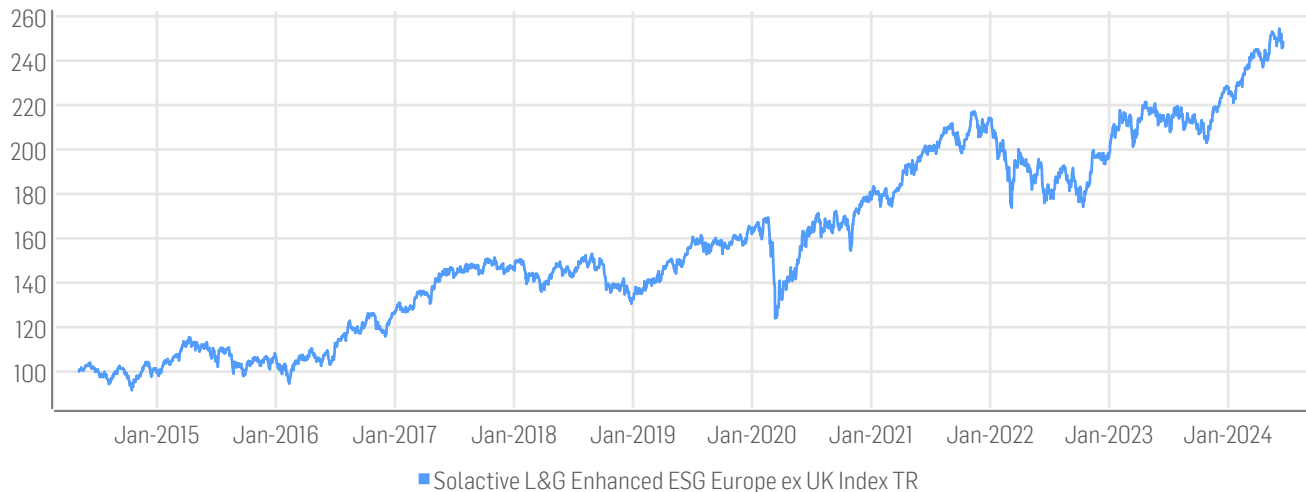


# FACTSHEET - AS OF 18-Jun-2024

## Solactive L&G Enhanced ESG Europe ex UK Index TR

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLOEA40 / SLOEA4	Base Value / Base Date	100 Points / 07.05.2014
Bloomberg / Reuters	/ .SOEESGET	Last Price	248.44
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	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	317		

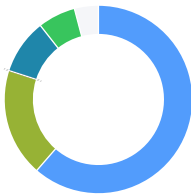
## STATISTICS

GBP	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.35%	2.85%	9.09%	18.05%	8.89%	148.44%
Performance (p.a.)						9.41%
Volatility (p.a.)	12.59%	11.11%	10.15%	10.83%	10.38%	15.66%
High	254.38	254.38	254.38	254.38	254.38	254.38
Low	245.71	237.12	221.07	203.04	221.07	91.63
Sharpe Ratio*	-1.62	0.62	1.39	1.21	1.41	0.27
Max. Drawdown	-3.41%	-3.41%	-3.41%	-7.42%	-3.41%	-26.75%
VaR 95 \ 99				-18.2% \ -23.2%		-23.6% \ -44.0%
CVaR 95 \ 99				-21.8% \ -29.8%		-36.2% \ -58.9%

\* 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).

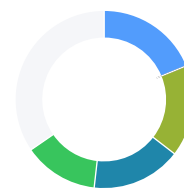
## COMPOSITION BY CURRENCIES

- EUR 61.4%
- CHF 18.6%
- DKK 9.4%
- SEK 6.5%
- Others 4.1%



## COMPOSITION BY COUNTRIES

- CH 18.8%
- FR 16.7%
- DE 16.3%
- NL 13.6%
- Others 34.6%



## TOP COMPONENTS AS OF 18-Jun-2024

Company	Ticker	Country	Currency	Index Weight (%)
NOVO NORDISK A/S	NOVOB DC Equity	DK	DKK	6.87%
ASML HOLDING NV	ASML NA Equity	NL	EUR	5.87%
NESTLE SA	NESN SE Equity	CH	CHF	3.51%
SAP SE	SAP GY Equity	DE	EUR	3.43%
ROCHE HOLDING AG	ROG SE Equity	CH	CHF	3.33%
NOVARTIS AG	NOVN SE Equity	CH	CHF	3.24%
LVMH MOET HENNESSY LOUIS VUITTON SE	MC FP Equity	FR	EUR	2.20%
SCHNEIDER ELECTRIC SE	SU FP Equity	FR	EUR	2.06%
SIEMENS AG	SIE GY Equity	DE	EUR	1.83%
L OREAL SA	OR FP Equity	FR	EUR	1.65%

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