

FACTSHEET - AS OF 19-Jun-2024

Solactive L&G Enhanced ESG APAC ex JP Index PR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOEA57 / SLOEA5	Base Value / Base Date	100 Points / 07.05.2014
Bloomberg / Reuters	/ .SOEESGPP	Last Price	133.65
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price 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	142		

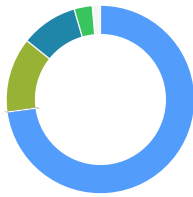
STATISTICS

GBP	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.32%	1.23%	1.04%	4.12%	-0.59%	33.65%
Performance (p.a.)						2.91%
Volatility (p.a.)	11.37%	12.84%	11.82%	12.59%	11.89%	15.54%
High	136.82	137.17	137.17	137.17	137.17	150.26
Low	131.32	126.80	125.48	120.90	125.48	81.53
Sharpe Ratio*	-2.64	-0.01	-0.26	-0.08	-0.54	-0.15
Max. Drawdown	-4.02%	-4.62%	-6.96%	-9.08%	-6.92%	-33.82%
VaR 95 \ 99				-21.4% \ -30.4%		-25.1% \ -41.5%
CVaR 95 \ 99				-27.7% \ -34.3%		-36.3% \ -58.6%

* 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).

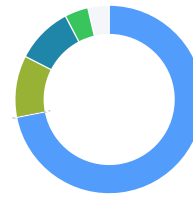
COMPOSITION BY CURRENCIES

- AUD 72.9%
- HKD 12.9%
- SGD 9.8%
- NZD 3.1%
- Others 1.4%



COMPOSITION BY COUNTRIES

- AU 71.9%
- HK 10.6%
- SG 9.8%
- NZ 4.0%
- Others 3.6%



TOP COMPONENTS AS OF 19-Jun-2024

Company	Ticker	Country	Currency	Index Weight (%)
COMMONWEALTH BANK OF AUSTRALIA	CBA AT Equity	AU	AUD	8.53%
CSL LTD ORD	CSL AT Equity	AU	AUD	6.81%
BHP GROUP LTD	BHP AT Equity	AU	AUD	5.59%
NATIONAL AUSTRALIA BANK LTD	NAB AT Equity	AU	AUD	4.57%
AIA GROUP LTD	1299 HK Equity	HK	HKD	4.31%
ANZ GROUP HOLDINGS LTD	ANZ AT Equity	AU	AUD	3.59%
WESTPAC BANKING CORPORATION	WBC AT Equity	AU	AUD	3.29%
MACQUARIE GROUP LTD ORD	MQG AT Equity	AU	AUD	3.02%
DBS GROUP HOLDINGS LTD	DBS SP Equity	SG	SGD	2.87%
WESFARMERS LTD	WES AT Equity	AU	AUD	2.79%

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