

# FACTSHEET - AS OF 17-Jul-2024

## Solactive L&G ESG Europe ex UK PR Index

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLA5HG4 / SLA5HG	Base Value / Base Date	100 Points / 02.05.2012
Bloomberg / Reuters	SOESGEUP Index / .SOESGEUP	Last Price	251.10
Index Calculator	Solactive AG	Dividends	Not included (Price index)
Index Type	Europe	Calculation	09:00am to 10:30pm (CET), every 15 seconds
Index Currency	GBP	History	Available daily back to 02.05.2012
Index Members	331		

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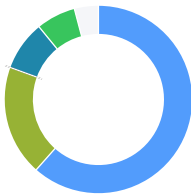
## STATISTICS

GBP	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.24%	1.50%	7.96%	9.33%	5.45%	151.10%
Performance (p.a.)						7.83%
Volatility (p.a.)	9.72%	11.30%	10.28%	10.55%	10.27%	15.80%
High	256.70	260.21	260.21	260.21	260.21	260.21
Low	251.10	247.40	232.59	212.13	230.76	90.10
Sharpe Ratio*	-0.83	0.09	1.13	0.41	0.48	0.17
Max. Drawdown	-2.18%	-3.55%	-3.57%	-7.85%	-3.57%	-27.10%
VaR 95 \ 99				-18.2% \ -22.8%		-24.0% \ -45.0%
CVaR 95 \ 99				-20.9% \ -24.4%		-36.8% \ -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).

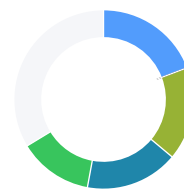
## COMPOSITION BY CURRENCIES

- EUR 61.5%
- CHF 19.0%
- DKK 8.6%
- SEK 6.8%
- Others 4.1%



## COMPOSITION BY COUNTRIES

- CH 19.2%
- FR 16.9%
- DE 16.8%
- NL 13.4%
- Others 33.7%



## TOP COMPONENTS AS OF 17-Jul-2024

Company	Ticker	Country	Currency	Index Weight (%)
DANSKE BANK A/S	DANSKE DC Equity	DK	DKK	0.21%
EVOLUTION AB	EVO SS Equity	SE	SEK	0.22%
JERONIMO MARTINS SGPS SA	JMT PL Equity	PT	EUR	0.05%
AKER BP ASA	AKRBP NO Equity	NO	NOK	0.04%
COLOPLAST AS CLASS B	COLOB DC Equity	DK	DKK	0.17%
SWATCH GROUP AG	UHR SE Equity	CH	CHF	0.04%
EUROFINS SCIENTIFIC SE	ERF FP Equity	LU	EUR	0.09%
MUNICH REINSURANCE COMPANY	MUV2 GY Equity	DE	EUR	0.93%
MTU AERO ENGINES AG	MTX GY Equity	DE	EUR	0.15%
AP MOLLER MAERSK AS CLASS B	MAERSKB DC Equity	DK	DKK	0.04%

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