

FACTSHEET - AS OF 01-Jul-2024

Solactive L&G ESG Europe ex UK GTR Index

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLA5HJ8 / SLA5HJ	Base Value / Base Date	100 Points / 02.05.2012
Bloomberg / Reuters	SOESGEUG Index / .SOESGEUG	Last Price	370.17
Index Calculator	Solactive AG	Dividends	Reinvested (Total Return 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	332		

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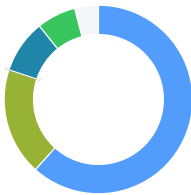
STATISTICS

GBP	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.45%	2.19%	11.00%	19.77%	9.43%	270.17%
Performance (p.a.)						11.36%
Volatility (p.a.)	13.06%	11.41%	10.46%	10.64%	10.35%	15.82%
High	378.79	378.79	378.79	378.79	378.79	378.79
Low	365.43	353.24	327.93	300.72	327.93	91.46
Sharpe Ratio*	-0.81	0.35	1.76	1.40	1.38	0.39
Max. Drawdown	-3.53%	-3.53%	-3.53%	-7.67%	-3.53%	-27.00%
VaR 95 \ 99				-18.1% \ -22.7%		-23.6% \ -45.0%
CVaR 95 \ 99				-20.7% \ -24.3%		-36.6% \ -58.4%

* 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).

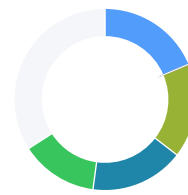
COMPOSITION BY CURRENCIES

- EUR 61.7%
- CHF 18.4%
- DKK 9.1%
- SEK 6.7%
- Others 4.1%



COMPOSITION BY COUNTRIES

- CH 18.6%
- FR 16.8%
- DE 16.7%
- NL 13.8%
- Others 34.1%



TOP COMPONENTS AS OF 01-Jul-2024

Company	Ticker	Country	Currency	Index Weight (%)
NOVO NORDISK A/S	NOVOB DC Equity	DK	DKK	6.72%
ASML HOLDING NV	ASML NA Equity	NL	EUR	5.62%
SAP SE	SAP GY Equity	DE	EUR	3.57%
NOVARTIS AG	NOVN SE Equity	CH	CHF	3.15%
ROCHE HOLDING AG	ROG SE Equity	CH	CHF	3.14%
NESTLE SA	NESN SE Equity	CH	CHF	3.14%
LVMH MOET HENNESSY LOUIS VUITTON SE	MC FP Equity	FR	EUR	2.08%
SCHNEIDER ELECTRIC SE	SU FP Equity	FR	EUR	1.93%
SIEMENS AG	SIE GY Equity	DE	EUR	1.82%
SANOFI SA	SAN FP Equity	FR	EUR	1.50%

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