FACTSHEET - AS OF 18-Jun-2024
Solactive L&G ESG Global Markets GTR Index

DESCRIPTION

The indices are designed by Solactive and Legal & General Investment Management ("L&G") to tilt the parent universe using the process described below in order to increase the exposure to companies with higher L&G ESG scores. The L&G ESG scores are created by L&G using a number of metrics including: Environmental, Social, Corporate Governance and Transparency.

HISTORICAL PERFORMANCE

CHARACTERISTICS

ISIN / WKN	DE000SLA9LU9 / SLA9LU	Base Value / Base Date	100 Points / 08.05.2017
Bloomberg / Reuters	- / .SOESGGMT	Last Price	217.28
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 08.05.2017
Index Members	3324		

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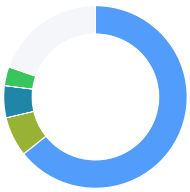
STATISTICS

GBP	30D	90D	180D	360D	YTD	Since Inception
Performance	2.26%	4.76%	13.57%	23.52%	13.16%	117.28%
Performance (p.a.)						11.53%
Volatility (p.a.)	6.19%	8.89%	9.29%	9.46%	9.42%	15.12%
High	217.28	217.28	217.28	217.28	217.28	217.28
Low	208.60	201.76	188.83	173.34	188.83	98.93
Sharpe Ratio*	4.22	1.75	2.61	1.98	2.64	0.42
Max. Drawdown	-1.90%	-4.12%	-4.12%	-5.76%	-4.12%	-24.91%
VaR 95 \ 99				-15.9% \ -18.1%		-22.1% \ -44.1%
CVaR 95 \ 99				-18.1% \ -23.1%		-36.4% \ -65.0%

* 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).

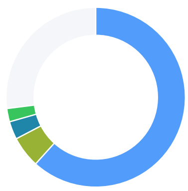
COMPOSITION BY CURRENCIES

- USD 64.3%
- EUR 7.0%
- JPY 5.7%
- GBP 3.4%
- Others 19.7%



COMPOSITION BY COUNTRIES

- US 61.7%
- JP 5.7%
- GB 3.2%
- CA 2.4%
- Others 27.0%



TOP COMPONENTS AS OF 18-Jun-2024

Company	Ticker	Country	Currency	Index Weight (%)
NVIDIA CORP	NVDA UW Equity	US	USD	5.78%
MICROSOFT CORP	MSFT UW Equity	US	USD	5.26%
APPLE INC	AAPL UW Equity	US	USD	4.72%
AMAZON.COM INC	AMZN UW Equity	US	USD	1.64%
BROADCOM INC	AVGO UW Equity	US	USD	1.51%
META PLATFORMS INC	META UW Equity	US	USD	1.42%
ELI LILLY & CO	LLY UN Equity	US	USD	1.09%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	1.06%
TAIWAN SEMICONDUCTOR MANUFAC	2330 TT Equity	TW	TWD	1.02%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	0.94%

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