

FACTSHEET - AS OF 23-Mar-2023

Solactive L&G Enhanced ESG Developed Markets Index PR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOAF23 / SLOAF2	Base Value / Base Date	100 Points / 02.05.2012
Bloomberg / Reuters	/ .SOEESGDP	Last Price	299.47
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price Return	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	GBP	History	Available daily back to 02.05.2012
Index Members	1475		

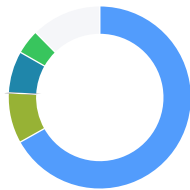
STATISTICS

GBP	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.57%	2.09%	-1.94%	-6.67%	1.92%	199.47%
Performance (p.a.)						10.60%
Volatility (p.a.)	18.16%	15.22%	17.44%	18.34%	15.45%	14.82%
High	313.08	320.06	320.06	325.15	320.06	338.14
Low	296.07	290.45	286.99	276.12	293.84	93.43
Sharpe Ratio*	-1.71	0.32	-0.45	-0.58	0.31	0.45
Max. Drawdown	-5.43%	-7.50%	-7.50%	-15.08%	-7.50%	-25.27%
VaR 95 \ 99				-33.0% \ -52.3%		-22.6% \ -40.9%
CVaR 95 \ 99				-44.4% \ -65.5%		-35.0% \ -60.5%

* 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).

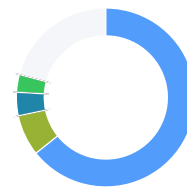
COMPOSITION BY CURRENCIES

- USD 66.9%
- EUR 8.9%
- JPY 7.4%
- GBP 4.4%
- Others 12.4%



COMPOSITION BY COUNTRIES

- US 64.3%
- JP 7.4%
- GB 4.2%
- CA 3.2%
- Others 20.9%



TOP COMPONENTS AS OF 23-Mar-2023

Company	Ticker	Country	Currency	Index Weight (%)
APPLE INC	AAPL UW Equity	US	USD	6.29%
MICROSOFT CORP	MSFT UW Equity	US	USD	4.92%
NVIDIA CORP	NVDA UW Equity	US	USD	1.89%
AMAZON.COM INC	AMZN UW Equity	US	USD	1.56%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	1.05%
VISA INC-CLASS A SHARES	V UN Equity	US	USD	1.03%
UNITEDHEALTH GROUP INC	UNH UN Equity	US	USD	1.01%
META PLATFORMS INC	META UW Equity	US	USD	1.00%
JOHNSON & JOHNSON	JNJ UN Equity	US	USD	1.00%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	0.99%

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