

# Solactive L&G Developed Markets Paris-aligned ESG SDG USD Index TR

## HISTORICAL PERFORMANCE



- Solactive L&G Developed Markets Paris-aligned ESG SDG USD Index TR
- Solactive GBS Developed Markets Large & Mid Cap USD Index TR

## CHARACTERISTICS

ISIN / WKN	DE000SL0B772	Base Value / Base Date	100 Points / 07.05.2014
Bloomberg / Reuters	/ .SDMPAEDT	Last Price	323.27
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Total Return	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 07.05.2014
Index Members	1093		

FACTSHEET - AS OF 18-Jun-2024  
Solactive L&G Developed Markets Paris-aligned ESG SDG USD Index TR

**STATISTICS**

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	3.77%	5.66%	16.02%	25.91%	14.92%	223.27%
Performance (p.a.)						12.30%
Volatility (p.a.)	7.91%	9.98%	9.83%	10.32%	10.01%	14.89%
High	323.27	323.27	323.27	323.27	323.27	323.27
Low	308.33	289.04	276.04	239.70	276.04	96.26
Sharpe Ratio*	6.53	1.98	3.04	2.04	2.90	0.47
Max. Drawdown	-1.41%	-6.09%	-6.09%	-11.16%	-6.09%	-31.77%
VaR 95 \ 99				-16.6% \ -22.8%		-21.7% \ -43.6%
CVaR 95 \ 99				-20.2% \ -25.5%		-36.4% \ -64.9%

\* 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).

**STATISTICS - GBS - Solactive GBS Developed Markets Large & Mid Cap USD Index TR**

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	1.67%	3.91%	13.32%	23.70%	12.37%	164.40%
Performance (p.a.)						10.09%
Volatility (p.a.)	7.55%	9.14%	8.97%	9.83%	9.12%	14.75%
High	2170.18	2170.18	2170.18	2170.18	2170.18	2170.18
Low	2103.61	1996.34	1899.01	1661.62	1899.01	749.31
Sharpe Ratio*	2.26	1.26	2.63	1.91	2.50	0.32
Max. Drawdown	-1.69%	-5.13%	-5.13%	-10.30%	-5.13%	-33.87%
VaR 95 \ 99				-16.2% \ -21.9%		-21.5% \ -42.3%
CVaR 95 \ 99				-20.2% \ -26.1%		-36.1% \ -65.2%

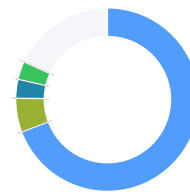
**COMPOSITION BY CURRENCIES**

- USD 71.6%
- EUR 8.3%
- JPY 6.0%
- GBP 3.4%
- Others 10.7%



**COMPOSITION BY COUNTRIES**

- US 69.2%
- JP 6.0%
- GB 3.3%
- CH 3.2%
- Others 18.2%



### TOP COMPONENTS AS OF 18-Jun-2024

Company	Ticker	Country	Currency	Index Weight (%)
NVIDIA CORP	NVDA UW Equity	US	USD	8.00%
MICROSOFT CORP	MSFT UW Equity	US	USD	7.65%
APPLE INC	AAPL UW Equity	US	USD	6.53%
BROADCOM INC	AVGO UW Equity	US	USD	2.12%
META PLATFORMS INC	META UW Equity	US	USD	1.93%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	1.43%
ELI LILLY & CO	LLY UN Equity	US	USD	1.40%
ALPHABET INC C-SHARES	GOOG UW Equity	US	USD	1.19%
NOVO NORDISK A/S	NOVOB DC Equity	DK	DKK	1.09%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	1.08%

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