

Solactive L&G Developed Markets Paris-aligned ESG SDG GBP Index PR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOCKJ0	Base Value / Base Date	100 Points / 07.05.2014
Bloomberg / Reuters	/ .SDMPAEBP	Last Price	347.09
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 07.05.2014
Index Members	1093		

STATISTICS

GBP	30D	90D	180D	360D	YTD	Since Inception
Performance	3.70%	5.17%	14.54%	23.87%	14.32%	247.09%
Performance (p.a.)						13.09%
Volatility (p.a.)	6.67%	9.71%	10.08%	10.12%	10.24%	15.04%
High	347.09	347.09	347.09	347.09	347.09	347.09
Low	330.04	318.04	298.37	272.29	298.37	100.00
Sharpe Ratio*	7.54	1.80	2.63	1.88	2.70	0.52
Max. Drawdown	-1.56%	-4.91%	-4.91%	-6.65%	-4.91%	-24.16%
VaR 95 \ 99				-16.2% \ -19.7%		-23.0% \ -43.0%
CVaR 95 \ 99				-19.0% \ -22.9%		-35.6% \ -60.7%

* 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).

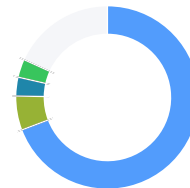
COMPOSITION BY CURRENCIES

- USD 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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