

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

## HISTORICAL PERFORMANCE



## CHARACTERISTICS

ISIN / WKN	DE000SLOCKK8	Base Value / Base Date	100 Points / 07.05.2014
Bloomberg / Reuters	/ .SDMPAEBN	Last Price	433.64
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total 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	1068		

## STATISTICS

GBP	30D	90D	180D	360D	YTD	Since Inception
Performance	5.00%	10.79%	8.25%	24.42%	21.69%	333.64%
Performance (p.a.)						14.87%
Volatility (p.a.)	9.44%	9.80%	11.84%	11.09%	11.20%	14.92%
High	435.66	435.66	435.66	435.66	435.66	435.66
Low	413.01	391.39	383.42	348.52	350.27	100.00
Sharpe Ratio*	8.08	4.78	1.08	1.81	1.66	0.68
Max. Drawdown	-0.98%	-2.61%	-7.54%	-7.54%	-7.54%	-24.04%
VaR 95 \ 99				-17.7% \ -27.3%		-22.7% \ -42.9%
CVaR 95 \ 99				-24.3% \ -37.9%		-35.1% \ -60.0%

\* 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).

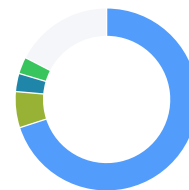
## COMPOSITION BY CURRENCIES

- USD 72.6%
- EUR 7.6%
- JPY 6.4%
- GBp 3.3%
- Others 10.2%



## COMPOSITION BY COUNTRIES

- US 70.0%
- JP 6.4%
- GB 3.2%
- CH 3.0%
- Others 17.4%



## TOP COMPONENTS AS OF 05-Dec-2024

Company	Ticker	Country	Currency	Index Weight (%)
NVIDIA CORP	NVDA UW Equity	US	USD	8.02%
MICROSOFT CORP	MSFT UW Equity	US	USD	7.17%
APPLE INC	AAPL UW Equity	US	USD	6.69%
META PLATFORMS INC	META UW Equity	US	USD	2.33%
BROADCOM INC	AVGO UW Equity	US	USD	1.72%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	1.41%
ELI LILLY & CO	LLY UN Equity	US	USD	1.30%
ALPHABET INC C-SHARES	GOOG UW Equity	US	USD	1.26%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	1.25%
VISA INC-CLASS A SHARES	V UN Equity	US	USD	0.97%

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