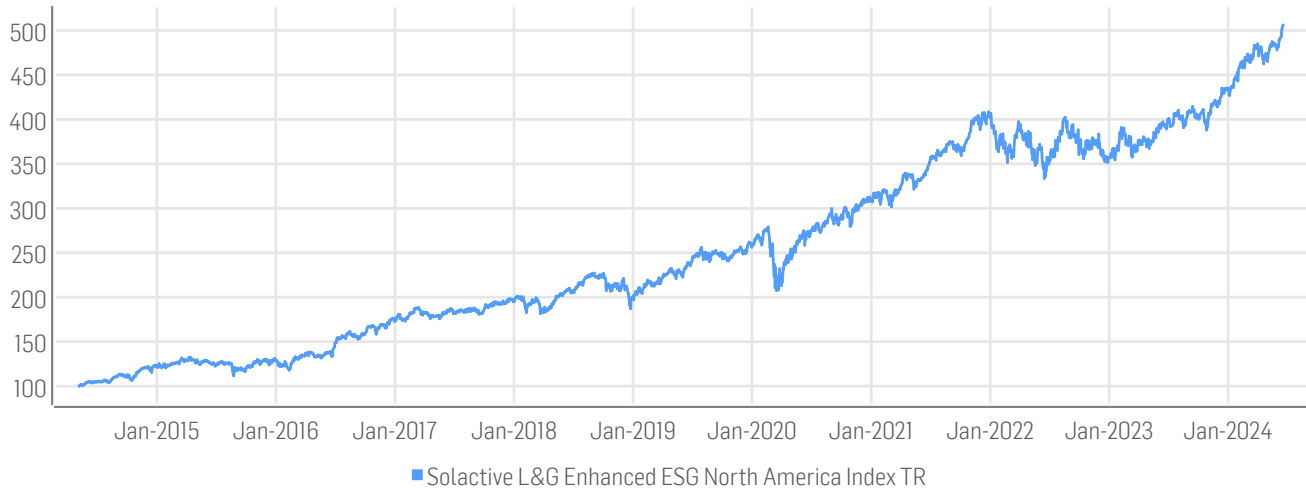


# FACTSHEET - AS OF 18-Jun-2024

## Solactive L&G Enhanced ESG North America Index TR

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

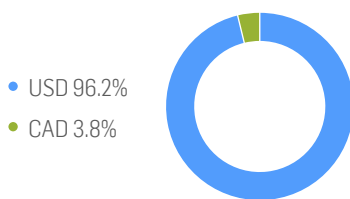
ISIN / WKN	DE000SLODUV2 / SLODUV	Base Value / Base Date	100 Points / 07.05.2014
Bloomberg / Reuters	/ .SOEESGNT	Last Price	506.40
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Total Return	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	GBP	History	Available daily back to 07.05.2014
Index Members	525		

## STATISTICS

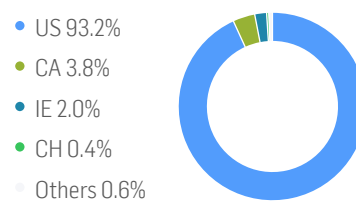
GBP	30D	90D	180D	360D	YTD	Since Inception
Performance	4.41%	5.81%	16.56%	29.42%	16.67%	406.40%
Performance (p.a.)						17.39%
Volatility (p.a.)	8.27%	11.12%	11.94%	12.05%	12.09%	18.52%
High	506.40	506.40	506.40	506.40	506.40	506.40
Low	478.07	462.38	426.89	387.90	426.89	100.00
Sharpe Ratio*	7.74	1.85	2.62	2.05	2.77	0.66
Max. Drawdown	-1.62%	-4.66%	-4.66%	-6.44%	-4.66%	-25.70%
VaR 95 \ 99				-19.6% \ -26.3%		-27.7% \ -50.6%
CVaR 95 \ 99				-23.7% \ -30.9%		-44.1% \ -74.6%

\* 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



## COMPOSITION BY COUNTRIES



## TOP COMPONENTS AS OF 18-Jun-2024

Company	Ticker	Country	Currency	Index Weight (%)
NVIDIA CORP	NVDA UW Equity	US	USD	8.91%
MICROSOFT CORP	MSFT UW Equity	US	USD	7.97%
APPLE INC	AAPL UW Equity	US	USD	7.27%
AMAZON.COM INC	AMZN UW Equity	US	USD	2.57%
BROADCOM INC	AVGO UW Equity	US	USD	2.32%
META PLATFORMS INC	META UW Equity	US	USD	2.19%
ELI LILLY & CO	LLY UN Equity	US	USD	1.70%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	1.64%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	1.48%
ALPHABET INC C-SHARES	GOOG UW Equity	US	USD	1.36%

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