

FACTSHEET - AS OF 27-Mar-2023

Solactive L&G Enhanced ESG Europe ex UK Index NTR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOEA32 / SLOEA3	Base Value / Base Date	100 Points / 07.05.2014
Bloomberg / Reuters	/ .SOEESGEN	Last Price	192.82
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net 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	341		

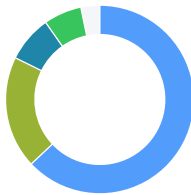
STATISTICS

GBP	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.92%	4.67%	13.29%	4.15%	5.35%	92.82%
Performance (p.a.)						7.67%
Volatility (p.a.)	22.32%	17.05%	16.46%	16.89%	17.11%	16.21%
High	201.05	203.08	203.08	203.08	203.08	204.46
Low	187.66	182.72	162.63	162.63	183.03	91.37
Sharpe Ratio*	-1.13	0.95	1.50	0.00	1.19	0.22
Max. Drawdown	-6.66%	-7.59%	-7.59%	-12.61%	-7.59%	-26.78%
VaR 95 \ 99				-29.3% \ -51.8%		-25.4% \ -45.3%
CVaR 95 \ 99				-39.1% \ -53.9%		-37.8% \ -60.8%

* 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).

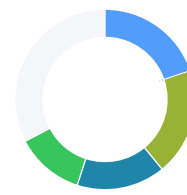
COMPOSITION BY CURRENCIES

- EUR 63.0%
- CHF 19.3%
- DKK 8.0%
- SEK 6.5%
- Others 3.2%



COMPOSITION BY COUNTRIES

- FR 19.8%
- CH 19.3%
- DE 15.9%
- NL 12.3%
- Others 32.7%



TOP COMPONENTS AS OF 27-Mar-2023

Company	Ticker	Country	Currency	Index Weight (%)
NESTLE SA	NESN SE Equity	CH	CHF	4.84%
ASML HOLDING NV	ASML NA Equity	NL	EUR	4.79%
NOVO NORDISK A/S	NOVOB DC Equity	DK	DKK	4.63%
ROCHE HOLDING AG	ROG SE Equity	CH	CHF	3.98%
NOVARTIS AG	NOVN SE Equity	CH	CHF	3.32%
LVMH MOET HENNESSY LOUIS VUITTON SE	MC FP Equity	FR	EUR	2.87%
SAP SE	SAP GY Equity	DE	EUR	2.61%
L OREAL SA	OR FP Equity	FR	EUR	1.85%
SANOFI SA	SAN FP Equity	FR	EUR	1.79%
SCHNEIDER ELECTRIC SE	SU FP Equity	FR	EUR	1.74%

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