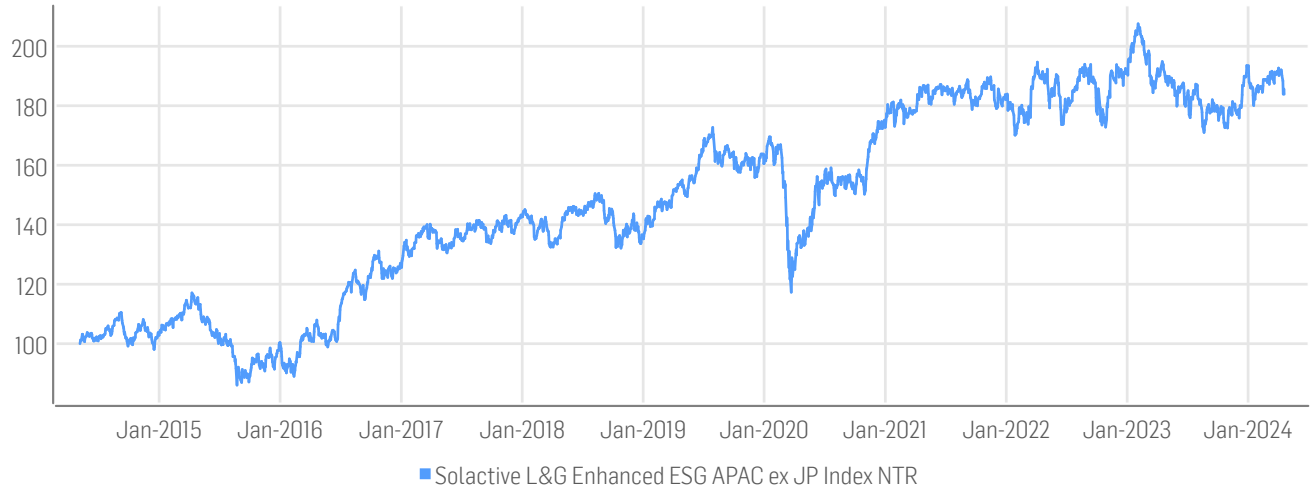
FACTSHEET - AS OF 19-Apr-2024
Solactive L&G Enhanced ESG APAC ex JP Index NTR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SL0EA65 / SL0EA6	Base Value / Base Date	100 Points / 07.05.2014
Bloomberg / Reuters	/ .SOEESGPN	Last Price	183.86
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	149		

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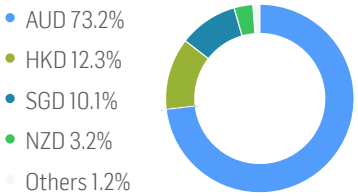
STATISTICS

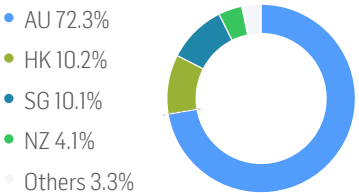
GBP	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.96%	0.90%	5.49%	-3.40%	-4.70%	83.86%
Performance (p.a.)						6.31%
Volatility (p.a.)	13.53%	10.90%	12.16%	12.68%	11.63%	15.60%
High	192.67	192.67	193.53	193.53	193.45	207.56
Low	183.86	182.18	172.52	171.01	180.07	86.08
Sharpe Ratio*	-1.97	-0.14	0.51	-0.68	-1.70	0.07
Max. Drawdown	-4.57%	-4.57%	-6.95%	-10.15%	-6.92%	-32.07%
VaR 95 \ 99				-22.3% \ -30.6%		-25.2% \ -42.0%
CVaR 95 \ 99				-28.9% \ -34.7%		-36.4% \ -59.1%

* 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 19-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
COMMONWEALTH BANK OF AUSTRALIA	CBA AT Equity	AU	AUD	8.42%
CSL LTD ORD	CSL AT Equity	AU	AUD	6.65%
BHP GROUP LTD	BHP AT Equity	AU	AUD	5.93%
AIA GROUP LTD	1299 HK Equity	HK	HKD	4.24%
NATIONAL AUSTRALIA BANK LTD	NAB AT Equity	AU	AUD	4.16%
ANZ GROUP HOLDINGS LTD	ANZ AT Equity	AU	AUD	4.05%
WESFARMERS LTD	WES AT Equity	AU	AUD	2.94%
MACQUARIE GROUP LTD ORD	MQG AT Equity	AU	AUD	2.90%
WESTPAC BANKING CORPORATION	WBC AT Equity	AU	AUD	2.88%
DBS GROUP HOLDINGS LTD	DBS SP Equity	SG	SGD	2.87%

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