

FACTSHEET - AS OF 23-Mar-2023

Solactive L&G Enhanced ESG APAC ex JP Index NTR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOEA65 / SLOEA6	Base Value / Base Date	100 Points / 07.05.2014
Bloomberg / Reuters	/ .SOEESGPN	Last Price	187.29
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	152		

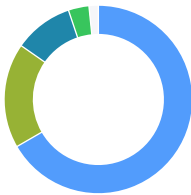
STATISTICS

GBP	30D	90D	180D	360D	YTD	Since Inception
Performance	-5.71%	-1.91%	-0.83%	-1.41%	-2.40%	87.29%
Performance (p.a.)						7.33%
Volatility (p.a.)	19.00%	14.76%	17.55%	16.28%	15.19%	15.94%
High	198.64	207.56	207.56	207.56	207.56	207.56
Low	184.38	184.38	172.81	172.81	184.38	86.08
Sharpe Ratio*	-2.90	-0.78	-0.32	-0.33	-0.93	0.21
Max. Drawdown	-7.18%	-11.17%	-11.17%	-11.23%	-11.17%	-32.07%
VaR 95 \ 99				-29.4% \ -41.4%		-25.4% \ -42.6%
CVaR 95 \ 99				-37.5% \ -52.0%		-37.3% \ -60.5%

* 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).

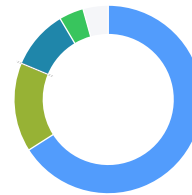
COMPOSITION BY CURRENCIES

- AUD 66.7%
- HKD 18.0%
- SGD 10.2%
- NZD 3.5%
- Others 1.6%



COMPOSITION BY COUNTRIES

- AU 66.0%
- HK 15.3%
- SG 10.2%
- NZ 4.2%
- Others 4.3%



TOP COMPONENTS AS OF 23-Mar-2023

Company	Ticker	Country	Currency	Index Weight (%)
AIA GROUP LTD	1299 HK Equity	HK	HKD	7.65%
CSL LTD ORD	CSL AT Equity	AU	AUD	6.93%
COMMONWEALTH BANK OF AUSTRALIA	CBA AT Equity	AU	AUD	6.63%
BHP GROUP LTD	BHP AT Equity	AU	AUD	5.90%
NATIONAL AUSTRALIA BANK LTD	NAB AT Equity	AU	AUD	3.50%
HONG KONG EXCHANGES & CLEARING ORD	388 HK Equity	HK	HKD	3.32%
TRANSURBAN GROUP	TCL AT Equity	AU	AUD	3.16%
MACQUARIE GROUP LTD ORD	MQG AT Equity	AU	AUD	2.68%
DBS GROUP HOLDINGS LTD	DBS SP Equity	SG	SGD	2.61%
ANZ GROUP HOLDINGS LTD	ANZ AT Equity	AU	AUD	2.58%

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