

# FACTSHEET - AS OF 27-Mar-2023

## Solactive L&G Enhanced ESG APAC ex JP Index TR

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLOEA73 / SLOEA7	Base Value / Base Date	100 Points / 07.05.2014
Bloomberg / Reuters	/ .SOEESGPT	Last Price	188.39
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	152		

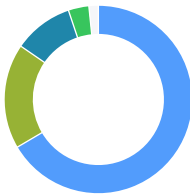
## STATISTICS

GBP	30D	90D	180D	360D	YTD	Since Inception
Performance	-5.57%	-3.38%	-0.05%	-2.87%	-3.09%	88.39%
Performance (p.a.)						7.39%
Volatility (p.a.)	19.44%	14.79%	17.56%	16.30%	14.98%	15.94%
High	201.05	210.28	210.28	210.28	210.28	210.28
Low	186.83	186.83	175.00	175.00	186.83	86.24
Sharpe Ratio*	-2.80	-1.16	-0.24	-0.43	-1.10	0.20
Max. Drawdown	-7.07%	-11.15%	-11.15%	-11.18%	-11.15%	-31.99%
VaR 95 \ 99				-29.4% \ -41.4%		-25.3% \ -42.5%
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).

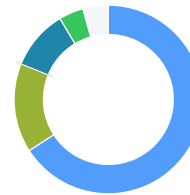
## COMPOSITION BY CURRENCIES

- AUD 66.5%
- HKD 18.0%
- SGD 10.3%
- NZD 3.5%
- Others 1.6%



## COMPOSITION BY COUNTRIES

- AU 65.9%
- HK 15.3%
- SG 10.3%
- NZ 4.2%
- Others 4.4%



## TOP COMPONENTS AS OF 27-Mar-2023

Company	Ticker	Country	Currency	Index Weight (%)
AIA GROUP LTD	1299 HK Equity	HK	HKD	7.68%
CSL LTD ORD	CSL AT Equity	AU	AUD	6.95%
COMMONWEALTH BANK OF AUSTRALIA	CBA AT Equity	AU	AUD	6.50%
BHP GROUP LTD	BHP AT Equity	AU	AUD	5.91%
NATIONAL AUSTRALIA BANK LTD	NAB AT Equity	AU	AUD	3.47%
HONG KONG EXCHANGES & CLEARING ORD	388 HK Equity	HK	HKD	3.27%
TRANSURBAN GROUP	TCL AT Equity	AU	AUD	3.14%
DBS GROUP HOLDINGS LTD	DBS SP Equity	SG	SGD	2.63%
MACQUARIE GROUP LTD ORD	MQG AT Equity	AU	AUD	2.62%
ANZ GROUP HOLDINGS LTD	ANZ AT Equity	AU	AUD	2.54%

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