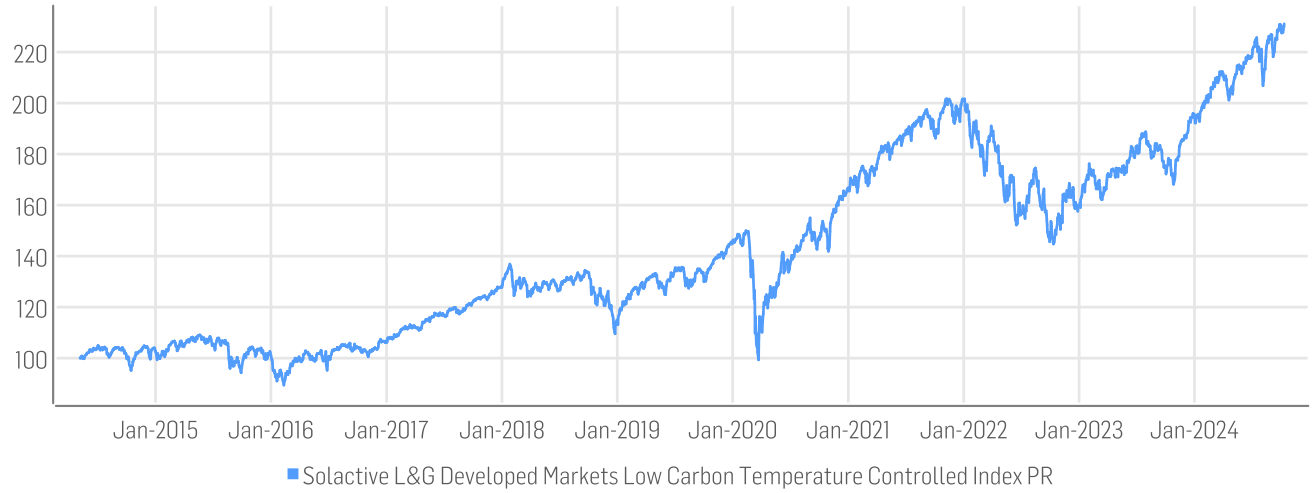
FACTSHEET - AS OF 11-Oct-2024

Solactive L&G Developed Markets Low Carbon Temperature Controlled Index PR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SL0GJP0 / SL0GJP	Base Value / Base Date	100 Points / 07.05.2014
Bloomberg / Reuters	/ .SOLDMTCP	Last Price	231.11
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price Return	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 07.05.2014
Index Members	1442		

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STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	4.11%	2.80%	11.66%	30.09%	18.20%	131.11%
Performance (p.a.)						8.36%
Volatility (p.a.)	8.95%	14.60%	11.89%	10.84%	10.92%	14.90%
High	231.11	231.11	231.11	231.11	231.11	231.11
Low	221.98	206.83	201.16	168.15	192.18	89.42
Sharpe Ratio*	6.54	0.48	1.70	2.38	1.73	0.24
Max. Drawdown	-1.49%	-8.35%	-8.35%	-8.35%	-8.35%	-33.76%
VaR 95 \ 99				-16.2% \ -29.2%		-22.1% \ -43.4%
CVaR 95 \ 99				-24.9% \ -40.7%		-36.7% \ -65.2%

* 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

- USD 71.7%
- EUR 7.8%
- JPY 5.9%
- GBp 3.7%
- Others 10.9%

COMPOSITION BY COUNTRIES

- US 68.8%
- JP 5.9%
- GB 3.6%
- CA 3.1%
- Others 18.6%

TOP COMPONENTS AS OF 11-Oct-2024

Company	Ticker	Country	Currency	Index Weight (%)
NVIDIA CORP	NVDA UW Equity	US	USD	5.30%
APPLE INC	AAPL UW Equity	US	USD	5.08%
MICROSOFT CORP	MSFT UW Equity	US	USD	4.87%
AMAZON.COM INC	AMZN UW Equity	US	USD	2.21%
META PLATFORMS INC	META UW Equity	US	USD	1.83%
BROADCOM INC	AVGO UW Equity	US	USD	1.39%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	1.21%
ELI LILLY & CO	LLY UN Equity	US	USD	1.12%
ALPHABET INC C-SHARES	GOOG UW Equity	US	USD	1.01%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	0.99%

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