

# FACTSHEET - AS OF 21-May-2025

## Solactive L&G ESG ex-Tobacco Developed Markets Index NTR

### DESCRIPTION

Solactive L&G ESG ex-Tobacco Developed Markets Index NTR

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	SL0HA4	Base Value / Base Date	100 Points / 30.05.2014
Bloomberg / Reuters	/ .SOESDET	Last Price	375.23
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 30.05.2014
Index Members	1354		

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## STATISTICS

GBP	30D	90D	180D	360D	YTD	Since Inception
Performance	12.10%	-7.06%	-4.15%	6.35%	-3.18%	262.72%
Performance (p.a.)						12.46%
Volatility (p.a.)	19.18%	24.99%	19.41%	16.00%	21.06%	15.27%
High	382.96	403.73	409.24	409.24	409.24	409.24
Low	334.74	333.92	333.92	333.92	333.92	101.51
Sharpe Ratio*	15.50	-1.20	-0.64	0.14	-0.58	0.54
Max. Drawdown	-2.02%	-17.29%	-18.40%	-18.40%	-18.40%	-25.55%
VaR 95 \ 99				-24.2% \ -45.2%		-22.9% \ -43.6%
CVaR 95 \ 99				-41.1% \ -74.7%		-36.2% \ -63.1%

\* 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).

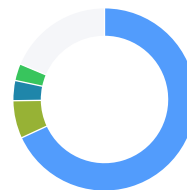
## COMPOSITION BY CURRENCIES

- USD 70.6%
- EUR 8.3%
- JPY 6.7%
- GBp 3.6%
- Others 10.9%



## COMPOSITION BY COUNTRIES

- US 68.1%
- JP 6.7%
- GB 3.6%
- CA 3.0%
- Others 18.7%



## TOP COMPONENTS AS OF 21-May-2025

Company	Ticker	Country	Currency	Index Weight (%)
NVIDIA CORP	NVDA UW Equity	US	USD	6.44%
MICROSOFT CORP	MSFT UW Equity	US	USD	5.42%
APPLE INC	AAPL UW Equity	US	USD	4.63%
AMAZON.COM INC	AMZN UW Equity	US	USD	2.04%
META PLATFORMS INC	META UW Equity	US	USD	1.84%
BROADCOM INC	AVGO UW Equity	US	USD	1.77%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	1.33%
TESLA INC	TSLA UW Equity	US	USD	1.20%
VISA INC-CLASS A SHARES	V UN Equity	US	USD	1.13%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	1.05%

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